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OFFICE OF THE SECRETARIAT
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BY ELECTRONIC TRANSMISSION

Submission No. 10-10
March 18, 2010

Mr. David Stawick
Secretary of the Commission
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

Re: Amendments to Rules 4.09, 4.28, 6.25, 15.04, 19.02-19.04, 19.20, 19.21, 19.25, 19.26, 19.55, 19.56, 19.60, 19.61, 19.201, 19.207, 19.208 and 27.18; New Rules 19.16 and 19.53; Block Trade Minimum Quantity Threshold for USDX Options Contracts and Russell Sector Contracts - Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6

Dear Mr. Stawick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6, ICE Futures U.S., Inc. ("Exchange") submits, by written certification, amendments to Rules 4.09, 4.28 and 15.04, attached as Exhibit A, Rules 6.25, 19.02-19.04, 19.20, 19.21, 19.25, 19.26, 19.55, 19.56, 19.60, 19.61, 19.201, 19.207, 19.208 and 27.18 and the adoption of new Rules 19.16 and 19.53, attached as Exhibit B, and a change to the minimum quantity threshold for USDX Option Block Trades and the setting of the minimum quantity threshold for the Russell Sector Indexes.

Rule 4.09

The amendments to Rule 4.09 change the start time of the post close trading session ("Session") for Sugar No. 11 ("SB") options contracts. Currently, the Session commences fifteen (15) minutes after the closing period. This start time was established when SB futures contracts were traded by open outcry and brokers and traders needed to wait for settlement prices to be posted as there were restrictions on the pricing of contracts during the Session. The switch to electronic trading and recent amendments which removed all pricing restrictions have eliminated the need to wait for settlement prices to be posted. The amendments, therefore, provide that (i) the Session for SB options contracts will start five (5) minutes after the closing

period; and, (ii) two (2) or more members of the Floor Committee or Executive Floor Committee may delay the commencement of the Session for SB options contracts for up to fifteen (15) minutes after the closing period, in order to allow for flexibility in the event of extreme market conditions.

Rules 4.28 and 15.04

The amendments to Rules 4.28 and 15.04 provide that the Daily Settlement Price for USDX[®] futures contract will be calculated to the nearest .001 of a USDX point. Currently Settlement Prices for the USDX are calculated to the nearest .005 of an index point.

The amendments will impact the clearing price of Trade At Settlement (or "TAS") trades in USDX futures contracts. TAS trades may occur at prices that are equal to the daily settlement price of the respective futures contract, or at prices that are up to two (2) minimum price fluctuations above and below the daily settlement price. If the daily settlement price is calculated to the smaller increment as proposed, the resulting prices for TAS trades will also be set at the smaller increment; for example, a TAS trade price of .005 over the daily settlement price and a daily settlement price of 77.619 would generate a clearing price for the trade of 77.624. Several market participants who are actively making TAS markets in USDX futures have suggested that the change would increase interest in TAS trading of the USDX which would result in an increase in volume and open interest in the contract.

It should be noted that although the USDX daily settlement price will be calculated to the nearest .001 of a point, the USDX minimum price fluctuation will remain at .005 of a point.

Rules 6.25, 19.02-19.04, 19.20, 19.21, 19.25, 19.26, 19.55, 19.56, 19.60, 19.61, 19.201, 19.207 and 19.208 and new rules 19.16 and 19.53

In Submission No. 08-57 dated October 3, 2008, the Exchange notified the Commission that it was delisting the Russell 1000[®] Value Index, the Russell 1000 Growth Index futures and options contracts and the Russell 2000[®] Value Index and the Russell 2000 Growth Index futures contracts (collectively, the "Sector Contracts") for all expiration months with no open interest as of the close of business on October 6, 2008. The delisting occurred so that the Exchange could decrease the size of the Sector Contracts and make them a more attractive investment vehicle.

The amendments standardize the terms of the Sector Contracts with those of the Russell 1000 and 2000 Mini Index futures and options contracts by decreasing their size, changing the last trading day for the futures contracts, amending the strike price and premium quotations for the options contracts and revising position limit provisions (Rule 6.25) for the Sector Contracts. In addition, the amendments to Rule 19.02 change the minimum price fluctuation for both the Sector Contracts and the Russell 1000 Mini Index futures contract in order to bring the minimum price fluctuation for all Russell Complex futures contracts in line with the minimum price

fluctuation of the Russell 2000 Mini Index futures contracts. (No change to the minimum price fluctuation for options is being made.)

Key terms of the revised Contracts are shown below, alongside the relevant terms for the existing Russell 1000 and Russell 2000 Mini Indexes:

FUTURES:

CONTRACT	SYMBOL	MULTIPLIER	MIN TICK	MIN TICK VALUE
Russell 1000 Mini	RM	\$100	0.10	\$10
Russell 1000 Value	VV	\$100	0.10	\$10
Russell 1000 Growth	GG	\$100	0.10	\$10
Russell 2000 Mini	TF	\$100	0.10	\$10
Russell 2000 Value	VB	\$100	0.10	\$10
Russell 2000 Growth	GH	\$100	0.10	\$10

OPTIONS:

CONTRACT	SYMBOL	MULTIPLIER	MIN TICK	MIN TICK VALUE
Russell 1000 Mini	RM	\$100	0.05	\$5
Russell 1000 Value	VV	\$100	0.05	\$5
Russell 1000 Growth	GG	\$100	0.05	\$5
Russell 2000 Mini	TF	\$100	0.10	\$10
Russell 2000 Value	VB	\$100	0.05	\$5
Russell 2000 Growth	GH	\$100	0.05	\$5

Block Trade Minimum Quantity Thresholds

As part of the relisting of the Sector Contracts, the Block Trade minimum quantity threshold has been set at 75 contracts which is consistent with the currently listed Russell contracts and with the minimum quantity threshold for the Sector Contracts prior to delisting.

In addition, the Block Trade minimum quantity threshold for USDX Option Contracts has been decreased from the current 75 lot level to 25 lots. No change is proposed to the 75 lot minimum quantity threshold for the USDX futures contract. The proposed 25 lot level meets the Commission's standards for Block Trade minimum quantity thresholds, as shown in the attached Exhibit C. The Exchange believes that the lower threshold will assist in the development of a more robust market for the USDX Options Contract.

The Exchange certifies that the amendments, new rules and Block Trade minimum quantity threshold comply with the requirements of the Commodity Exchange Act and the rules and regulations promulgated thereunder.

The amendments to Rules 4.09, 4.28, 15.04 and 19.02 and the Block Trade minimum quantity thresholds were adopted by the Exchange's Board of Directors at its meeting on March 17, 2010; and the amendments to Rules 6.25, 19.03, 19.04, 19.20, 19.21, 19.25, 19.26, 19.55, 19.56, 19.60, 19.61, 19.201, 19.207 and 19.208 and new Rules 19.16 and 19.53 were adopted by the Exchange's Board of Directors at its meeting on April 15, 2009. The amendments to Rules 4.09, 4.28, 15.04 and the Block Trade minimum quantity threshold for the USDX Option Contracts will go into effect on March 22, 2010. The amendments to Rules 6.25, 19.02, 19.03, 19.04, 19.20, 19.21, 19.25, 19.26, 19.55, 19.56, 19.60, 19.61, 19.201, 19.207 and 19.208 and new Rules 19.16 and 19.53 and the corresponding Block Trade minimum quantity thresholds will go into effect on May 3, 2010 when the Russell 1000 Value Index and the Russell 1000 Growth Index futures contracts will be listed for trading on the electronic trading platform. The Exchange will notify the Commission when the Russell 2000 Sector futures contracts and all of the Sector options contracts will be listed for trading. No substantive opposing views were expressed by members or others with respect to the amendments, the new rules or the minimum quantity thresholds.

If you have any questions or need further information, please contact me at 212-748-4084 or jill.fassler@theice.com.

Sincerely,

Jill S. Fassler
Vice President
Associate General Counsel

cc: Division of Market Oversight
New York Regional Office

EXHIBIT A

(In the text of the amendments below, additions are underlined and deletions are bracketed and lined out.)

Rule 4.09. Post Close Trading Session

The Exchange will conduct a post close trading session for each Exchange Futures Contract and for each Exchange Options Contract to the extent the particular Strike Price traded during the day as follows:

(a) Commencement

* * *

(ii) Coffee "C" [~~and Sugar No. 11~~] - The post close trading session will begin fifteen (15) minutes following the close or closing period for each such Options contract.

* * *

(iv) Sugar No. 11 - The post close trading session will begin five (5) minutes after the close or closing period for each Sugar No. 11 Options Contract. Notwithstanding the foregoing, if necessary due to market conditions, any two (2) or more members of the Floor Committee shall have the authority to delay the commencement of the post close trading session up to fifteen (15) minutes after the close or closing period for each Sugar No. 11 Options Contract provided that an appropriate announcement is made to the ring.

[REMAINDER OF RULE UNCHANGED]

Rule 4.28. Settlement Prices

* * *

(c) Except on the Last Trading Day, the Settlement Price of each delivery or expiration month of an Exchange Futures Contract shall be the weighted average of all prices traded during the close, unless otherwise specified in this Rule. When the average is a fraction, the Settlement Price shall be rounded to the nearest minimum permissible price fluctuation for all products other than the USDX, for which the Settlement Price shall be rounded to the nearest .001 of a USDX index point. For purposes of this Rule, weighted average shall mean the average by volume of all transactions executed in such month during the close.

[REMAINDER OF RULE UNCHANGED]

Rule 15.04. Quotation Basis

Bids and offers shall be quoted in USDX "points", with each point representing one thousand dollars (\$1,000). The minimum price fluctuation shall be .005 of a USDX point [~~including the final Settlement Price which will be rounded to 0.005 of a USDX point~~]. The minimum price fluctuation is equivalent to five dollars (\$5.00) per futures contract.

EXHIBIT B

(In the text of the amendments below, additions are underlined and deletions are bracketed and lined out.)

Rule 6.25. Position Limits for Index Contracts

* * *

(d) Russell 1000[®] Growth Index

(i) Subject to the exceptions contained in this Chapter, the maximum number of Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short, which any one (1) Person may own or control in the Russell 1000 Growth Index Contract is twenty five thousand (25,000) in all months combined or in any one (1) month.

(e) Russell 1000[®] Value Index

(i) Subject to the exceptions contained in this Chapter, the maximum number of Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short, which any one (1) Person may own or control in the Russell 1000 Value Index Contract is twenty five thousand (25,000) in all months combined or in any one (1) month.

* * *

(h) Russell 2000[®] Growth Index

(i) Subject to the exceptions contained in this Chapter, the maximum number of Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short, which any one (1) Person may own or control in the Russell 2000 Growth Index Contract is twenty five thousand (25,000) in all months combined or in any one (1) month.

(i) Russell 2000[®] Value Index

(i) Subject to the exceptions contained in this Chapter, the maximum number of Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short, which any one (1) Person may own or control in the Russell 2000 Value Index Contract is twenty five thousand (25,000) in all months combined or in any one (1) month.

[REMAINDER OF RULE UNCHANGED]

FUTURES

Rule 19.02. Price Basis

(a) Prices in the Russell Complex Futures Contracts shall be quoted as figures to two (2) decimal points. The minimum price fluctuation shall be ~~].05 and shall be known as five (5) basis points. The dollar value of the minimum price fluctuation shall be twenty five dollars (\$25.00) per contract. However, Transactions executed as spreads may be done in one (1) basis point (0.01) increments.~~

~~(b) Notwithstanding paragraph (a) of this Rule, the dollar value of the minimum price fluctuation in the Russell 1000 Mini Index Futures Contract shall be five dollars (\$5.00).~~

~~(c) Notwithstanding paragraph (a) of this Rule, the minimum price fluctuation in the Russell 2000 Mini Index Futures Contract shall be]~~ .10 Index points, for outright trades and .05 Index points for spread trades and Block Trades. ~~]. and]~~ [The dollar value of the minimum price fluctuation [in the Russell 2000 Mini Index Futures Contract shall] be ten dollars (\$10.00) for outright trades and five dollars (\$5.00) for spread trades and Block Trades.

Rule 19.03. Last Trading Day

(a) The Last Trading Day for any delivery month of [the] a Russell [1000 Index Futures Contract, the Russell 1000 Mini Index Futures Contract, the Russell 2000 Index Futures Contract and the Russell 2000 Mini Index] Complex Futures Contract shall be the day the final Settlement Price is determined for that contract.

~~[(b) The Last Trading Day for any delivery month of any Russell Complex Futures Contract not specified in paragraph (a) of this Rule shall be the Business Day preceding the day the final Settlement Price is determined.]~~

~~[(e)b] No trades in any Russell Complex Futures Contract that must be settled in any current delivery month shall be made after the close of trading on the Last Trading Day for that delivery month.~~

Rule 19.04. Final Settlement of Futures Contracts

(a) All settlements must be made through the Clearing Organization.

(b) Final settlement under each Russell Complex Futures Contract for any delivery month shall be made on the day on which the final Settlement Price is determined for that delivery month and shall be made in the same manner and in accordance with the same procedures that payment of variation Margin is made.

(c) The amount to be paid in final settlement of each Russell Complex Futures Contract shall be determined by multiplying [~~five dollars (\$5.00)~~] one dollar (\$1) times the basis point difference between the Settlement Price for the applicable Russell Complex Futures Contract of the previous trading day for such contract and the final Settlement Price of such contract to the nearest .01.

~~[(d) Notwithstanding paragraph (c) of this Rule, the amount to be paid in final settlement of each Russell 1000 Mini Index Futures Contract shall be determined by multiplying \$1.00 times the basis point difference between the Settlement Price of the previous trading day for such contract and the final Settlement Price of the Russell 1000 Index to the nearest .01, and the amount to be paid in final settlement of each Russell 2000 Mini Index Futures Contract shall be determined by multiplying \$1.00 times the basis point difference between the Settlement Price of the previous trading day for such contract and the final Settlement Price of the Russell 2000 Index to the nearest .01.]~~

~~[(e)d] Upon final settlement as provided in this Rule, the parties shall have no further obligations hereunder.~~

RUSSELL 1000 MINI INDEX FUTURES CONTRACT

Rule 19.16. Final Settlement Price

(a) The final Settlement Price for the Russell 1000 Mini Index Futures Contracts shall be determined on the third (3rd) Friday of the delivery month or, if the Russell 1000 Stock Price Index is not published for that day, on the first (1st) preceding day for which such Index is scheduled to be published.

(b) If the New York Stock Exchange, Inc. (NYSE) or NASDAQ are not open on the day scheduled for the determination of the final Settlement Price, then the NYSE-stock or NASDAQ-stock component(s) of the final Settlement Price shall be based on the next opening prices for NYSE and NASDAQ stocks.

(c) The final Settlement Price shall be a special calculation of the Russell 1000 Index based on the opening prices of the component stocks in the Index, or on the last sale price of a stock that does not open for trading on the regularly scheduled day of final settlement.

RUSSELL 1000 GROWTH INDEX FUTURES CONTRACT

Rule 19.20. Obligations of Parties to Contract

The seller under the Russell 1000 Growth Index Futures Contract agrees to sell to the Purchaser, and the Purchaser agrees to purchase from the seller, [~~five hundred dollars (\$500)~~] one hundred dollars (\$100) times the Russell 1000 Growth Index in accordance with the Rules and the Clearing Organization Rules.

Rule 19.21. Final Settlement Price

* * *

(b) If the New York Stock Exchange (NYSE)[~~, American Stock Exchange (AMEX)~~] or NASDAQ are not open on the day scheduled for the determination of the final Settlement Price, then the NYSE-stock[~~, AMEX-stock~~] or NASDAQ-stock component(s) of the final Settlement Price shall be based on the next opening prices for NYSE[~~, AMEX~~] and NASDAQ stocks.

[REMAINDER OF RULE UNCHANGED]

RUSSELL 1000 VALUE INDEX FUTURES CONTRACT

Rule 19.25. Obligations of Parties to Contract

The seller under the Russell 1000 Value Index Futures Contract agrees to sell to the Purchaser, and the Purchaser agrees to purchase from the seller, [~~five hundred dollars (\$500)~~] one hundred dollars (\$100) times the Russell 1000 Value Index in accordance with the Rules and the Clearing Organization Rules.

Rule 19.26. Final Settlement Price

* * *

(b) If the New York Stock Exchange (NYSE)[~~, American Stock Exchange (AMEX)~~] or NASDAQ are not open on the day scheduled for the determination of the final Settlement Price, then the NYSE-stock[~~, AMEX-stock~~] or NASDAQ-stock component(s) of the final Settlement Price shall be based on the next opening prices for NYSE[~~, AMEX~~] and NASDAQ stocks.

[REMAINDER OF RULE UNCHANGED]

RUSSELL 2000 MINI INDEX FUTURES CONTRACT

Rule 19.53. Final Settlement Price

(a) The final Settlement Price for the Russell 2000 Mini Index Futures Contract shall be determined on the third (3rd) Friday of the delivery month or, if the Russell 2000 Stock Price Index is not published for that day, on the first (1st) preceding day for which such Index is scheduled to be published.

(b) If the New York Stock Exchange (NYSE) or NASDAQ are not open on the day scheduled for the determination of the final Settlement Price, then the NYSE-stock or NASDAQ-stock component(s) of the final Settlement Price shall be based on the next opening prices for NYSE and NASDAQ stocks.

(c) The final Settlement Price shall be a special calculation of the Russell 2000 Index based on the opening prices of the component stocks in the Index, or on the last sale price of a stock that does not open for trading on the regularly scheduled day of final settlement.

RUSSELL 2000 GROWTH INDEX FUTURES CONTRACT

Rule 19.55. Obligations of Parties to Contract

The seller under the Russell 2000 Growth Index Futures Contract agrees to sell to the Purchaser, and the Purchaser agrees to purchase from the seller, [~~five hundred dollars (\$500)~~] one hundred dollars (\$100) times the Russell 2000 Growth Index in accordance with the Rules and the Clearing Organization Rules.

Rule 19.56. Final Settlement Price

* * *

(b) If the New York Stock Exchange (NYSE)[~~, American Stock Exchange (AMEX)~~] or NASDAQ are not open on the day scheduled for the determination of the final Settlement Price, then the NYSE-stock[~~, AMEX stock~~] or NASDAQ-stock component(s) of the final Settlement Price shall be based on the next opening prices for NYSE[~~, AMEX~~] and NASDAQ stocks.

[REMAINDER OF RULE UNCHANGED]

RUSSELL 2000 VALUE INDEX FUTURES CONTRACT

Rule 19.60. Obligations of Parties to Contract

The seller under the Russell 2000 Value Index Futures Contract agrees to sell to the Purchaser, and the Purchaser agrees to purchase from the seller, [~~five hundred dollars (\$500)~~] one hundred dollars (\$100) times the Russell 2000 Value Index in accordance with the Rules and the Clearing Organization Rules.

Rule 19.61. Final Settlement Price

* * *

(b) If the New York Stock Exchange (NYSE)[~~, American Stock Exchange (AMEX)~~] or NASDAQ are not open on the day scheduled for the determination of the final Settlement Price, then the NYSE-stock[~~, AMEX stock~~] or NASDAQ-stock component(s) of the final Settlement Price shall be based on the next opening prices for NYSE[~~, AMEX~~] and NASDAQ stocks.

[REMAINDER OF RULE UNCHANGED]

OPTIONS

Rule 19.201. Scope

Rules 19.00 and 19.201 through 19.212 shall apply to the trading of Options on the following Russell Complex Futures Contracts: [~~Russell 1000 Index Futures Contract~~], the Russell 1000 Mini Index Futures Contract, Russell 1000 Growth Index Futures Contract, the Russell 1000 Value Index Futures Contract, [~~the Russell 2000 Index Futures Contract~~], the Russell 2000 Mini Index Futures Contract, the Russell 2000 Growth Index Futures Contract and the Russell 2000 Value Index Futures Contract [~~and the Russell 3000 Index Futures Contract~~].

Rule 19.207. Strike Prices

(a) Strike Prices for Options shall be quoted in Index points.

(b) Trading shall only be conducted in Options having Strike Prices determined in accordance with this Rule.

(c) Except as the President may from time to time prescribe otherwise, Options shall be listed for trading with particular Strike Prices for each Option Month as follows:

(i) [~~For Options on the Russell 1000 Index Futures Contract, the Russell 1000 Growth Index Futures Contract, the Russell 1000 Value Index Futures Contract, the Russell 2000 Index Futures~~

~~Contract and the Russell 3000 Index Futures Contract, Strike Prices shall be integers that are evenly divisible by two (2) and shall be established as provided in subparagraphs (c)(ii) through (c)(iv) of this Rule.~~

~~(ii) On the day Options for any Option Month are first (1st) listed for trading pursuant to Rule 19.205, the Exchange will establish Strike Prices as follows:~~

~~(A) one (1) Strike Price that is an integer that is evenly divisible by two (2) and is closest to the Settlement Price of the Underlying Futures Contract on the previous day; provided that, if two (2) such integers are equally close to the Settlement Price, the smaller number shall be used;~~

~~(B) in the case of Call Options,~~

~~(1) four (4) Strike Prices at two hundred (200), four hundred (400), six hundred (600) and eight hundred (800) points above the Strike Price established pursuant to subparagraph (c)(ii)(A) and~~

~~(2) four (4) Strike Prices at two hundred (200), four hundred (400), six hundred (600) and eight hundred (800) points below the Strike Price established pursuant to subparagraph (c)(ii)(A);~~

~~(C) in the case of Put Options,~~

~~(1) four (4) Strike Prices at two hundred (200), four hundred (400), six hundred (600) and eight hundred (800) points above the Strike Price established pursuant to subparagraph (c)(ii)(A) and~~

~~(2) four (4) Strike Prices at two hundred (200), four hundred (400), six hundred (600) and eight hundred (800) points below the Strike Price established pursuant to subparagraph (c)(ii)(A);~~

~~(D) in addition, at the commencement of trading of a spot cycle month Option, the Exchange shall list such Spot Cycle Options with all Strike Prices for Put and Call Options which are then listed for other Options which share the same Underlying Futures Contract month.~~

~~(E) in the case of Call and Put Options for the most deferred Option Month, Strike Prices that are integers evenly divisible by ten (10) will be listed in one thousand (1,000) point increments with two (2) in the money, and one (1) at the money Strike Prices listed; provided however, that when an Option Month ceases to be the most deferred Option Month, Strike Prices will be established in accordance with subparagraphs (c)(ii)(A), (B) and (C) of this Rule.~~

~~(iii) There shall at all times be listed in consecutive two hundred (200) point increments for trading at least four (4) Call Options with Strike Prices above the previous day's Settlement Price of the Underlying Futures Contract, and at least four (4) Call Options with Strike Prices below the previous day's Settlement Price of the Underlying Futures Contract, and at least four (4) Put Options with Strike Prices above the previous day's Settlement Price of the Underlying Futures Contract, and at least four (4) Options with Strike Prices below the previous day's Settlement Price of the Underlying Futures Contract. If on any day the Underlying Futures Contract settles at a price such that there are not at least the required number of Options listed for trading as provided in the first (1st) sentence of this subparagraph (c)(iii), then at the opening of trading on the next Business Day one (1) or more additional Options shall be listed for trading, at Strike Prices two hundred (200) points above or below the highest or lowest Strike Price, respectively, then listed for trading, as may be required to assure that the Options required pursuant to the first (1st) sentence of this paragraph (c)(iii) are listed for trading.~~

~~(iv) Notwithstanding paragraphs (c)(iii) of this Rule, in the most deferred month only, there shall be listed at all times at least two (2) Strike Prices above and two (2) Strike Prices below the previous day's Settlement Price of the Underlying Futures Contract for both Put and Call Options at one thousand (1,000) point increments. If on any day the Underlying Futures Contract settles at a price such that there are not at least two (2) Strike Prices listed for trading above and below that Settlement Price, then on the next Business Day, one (1) or more additional Options shall be listed for trading at~~

~~one thousand (1,000) points above or below the highest or lowest Strike Price, respectively, then listed for trading, as may be required to assure that the Options required pursuant to the first (1st) sentence of this paragraph (c)(iv) are listed for trading.]~~

~~[(v) For Options on the Russell 1000 Mini Index futures contract and the Russell 2000 Mini Index Futures contract,] Strike Prices shall be integers that are evenly divisible by five (5) and shall be established as provided in subparagraphs (c)(~~v~~ii) and (c)(~~v~~iii) of this Rule.~~

~~(~~v~~ii) On the day Options for any Option Month are first listed for trading pursuant to Rule 19.205, the Exchange will establish Strike Prices as follows:~~

~~(A) one (1) Strike Price that is an integer that is evenly divisible by five (5) and is closest to the Settlement Price of the Underlying Futures Contract on the previous day; provided that, if two (2) such integers are equally close to the Settlement Price, the smaller number shall be used;~~

~~(B) at least ten (10) Strike Prices that are at increments of 500 points above and ten (10) Strike Prices that are at increments of 500 points below the Strike Price established pursuant to subparagraph (vi)(A) above.~~

~~(~~v~~iii) If on any day the Underlying Futures Contract settles at a price such that there are not at least the required number of Options listed for trading as provided in subparagraph (vi) above, then at the opening of trading on the next Business Day one (1) or more additional Options shall be listed for trading, at Strike Prices that are 500 points above or below the highest or lowest Strike Price, respectively, then listed for trading, as may be required to assure that the Options required pursuant to subparagraph (iv) are listed for trading.~~

[REMAINDER OF RULE UNCHANGED]

Rule 19.208. Premium Quotations

(a) Premiums for Options shall be quoted in points, with each point equal to ~~[five dollars (\$5.00) for all Options other than Options on the Russell 1000 Mini Futures contract and Options on the Russell 2000 Mini Index Futures Contract, for which each point shall be equal to]~~ one dollar (\$1.00). The minimum price fluctuation in Premiums shall be five (5) points; provided, however, that when a transaction liquidates an existing Option position and the Premium is not more than five (5) points, the minimum permissible price fluctuation shall be one (1) point, or ~~[five dollars (\$5.00) for all Options other than Options on the Russell 1000 Mini Index Futures Contracts and Options on the Russell 2000 Mini Index Futures Contract, for which each point shall be equal to]~~ one dollar (\$1.00).

(b) Notwithstanding the provisions of paragraph (a) above, the minimum price fluctuation in Premiums for Options on the Russell 2000 Mini Index Futures Contract shall be ten (10) points.

Rule 6.25. Position Limits for Index Contracts

* * *

(d) Russell 1000[®] Growth Index

(i) Subject to the exceptions contained in this Chapter, the maximum number of Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short, which any one (1) Person may own or control in the Russell 1000 Growth Index Contract is twenty five thousand (25,000) in all months combined or in any one (1) month.

(e) Russell 1000[®] Value Index

(i) Subject to the exceptions contained in this Chapter, the maximum number of Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short, which any one (1)

Person may own or control in the Russell 1000 Value Index Contract is twenty five thousand (25,000) in all months combined or in any one (1) month.

* * *

(h) Russell 2000[®] Growth Index

(i) Subject to the exceptions contained in this Chapter, the maximum number of Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short, which any one (1) Person may own or control in the Russell 2000 Growth Index Contract is twenty five thousand (25,000) in all months combined or in any one (1) month.

(i) Russell 2000[®] Value Index

(i) Subject to the exceptions contained in this Chapter, the maximum number of Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short, which any one (1) Person may own or control in the Russell 2000 Value Index Contract is twenty five thousand (25,000) in all months combined or in any one (1) month.

[REMAINDER OF RULE UNCHANGED]

Rule 27.18. Trading Hours

* * *

(c) On the Last Trading Day for each Exchange Futures Contract, the Trading Session will end:

* * *

(viii) for [~~Stock Index~~] Russell Complex Futures, [at 4:15 PM, ~~except for the Russell 1000 Index, the Russell Mini Index, the Russell 2000 Index and the Russell 2000 Mini Index,~~] at 9:30 AM; and

(ix) for all other Exchange Futures Contracts, at the same time as the Floor Trading Session ends as detailed in Rule 4.07.

[REMAINDER OF RULE UNCHANGED]

EXHIBIT C

Trade Size - Number of Lots by Percentile

Execution Date Range: 12/1/2009 to 2/28/2010

	30th Percentile	60th Percentile	90th Percentile
DX Options	1	2	12