Special Executive Report

S-7451 September 3, 2015

Initial Listing of Three (3) Russell Index Futures Contracts: E-mini® Russell 1000® Index Futures, E-mini® Russell 1000® Growth Index Futures, and E-mini® Russell 1000® Value Index Futures

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") Group will list the E-mini® Russell 1000® Index Futures, E-mini® Russell 1000® Growth Index Futures, and E-mini® Russell 1000® Value Index Futures contracts for trading on CME Globex and for submission for clearing on CME ClearPort effective on Sunday, September 20, 2015 as more specifically described below.

Contract Specifications for Russell Index Futures

(Times referred to herein shall refer to and indicate Chicago time.)

Trading Unit

Futures Product	***Trading Unit***	***Approximate Notional Size ($/contract, 10 Aug 2015)***
E-mini Russell 1000 Index	$50 x Russell 1000 Index	58,700
E-mini Russell 1000 Growth Index	$50 x Russell 1000 Growth Index	51,100
E-mini Russell 1000 Value Index	$50 x Russell 1000 Value Index	50,800

Delivery Months

Five nearest months in March Quarterly cycle (March, June, September, December)

Delivery months for initial listing: Dec 2015, Mar 2016, Jun 2016, Sep 2016, Dec 2016

Price Basis and Minimum Price Increment

Prices are quoted and traded in Index points. Minimum price increments --

Outright: 0.1 Index points, equal to $5.00 per contract.
Calendar spread: 0.05 Index points, equal to $2.50 per calendar spread.
Basis Trade at Index Close (BTIC): 0.05 Index points, equal to $2.50 per contract.

Price Limits

Price limits for a given Business Day are made by reference to Fixing Price made by Exchange on previous Business Day, equal to volume weighted average price calculated on basis of futures trading activity between 2:59:30pm and 3:00:00pm.

Interval	***Price Limits***
5:00pm to 8:30am	5% above Fixing Price to 5% below Fixing Price
8:30am to 3:00pm	Sequential circuit breaker limits at 7%, 13%, and 20% below Fixing Price
3:00pm to 4:15pm	$5% above Fixing Price to 5% below Fixing Price, provided there is no breech of current day's circuit breaker limit of 20% below Fixing Price

Termination of Trading

Last Day of Trading is 3rd Friday of contract delivery month.
Trading in expiring futures terminates at 8:30 am on Last Day of Trading.

Delivery

Delivery is by cash settlement by reference to Final Settlement Price, equal to Special Opening Quotation of Index based on opening prices of Index component stocks.

Position Limits and Reportability Thresholds

Position Reportability: 100+ contracts

All-Month Position Limit (Net Futures Contract Equivalents): 28,000 contracts

Minimum Block Trade Threshold Level

50 contracts.

Each outright block trade or BTIC block trade must be reported to Exchange by seller within 5 minutes of transaction during Regular Trading Hours, and within 15 minutes of transaction otherwise. Market participants may notify Exchange of block transactions via CME ClearPort (Sun-Fri, 5pm to 4pm).

Trading Hours and Venue

CME Globex: 5pm to 4pm, Sun-Fri, with trading halt from 3:15pm to 3:30pm, Mon-Fri.

Futures Product	***Product Code***	***BTIC Code***
E-mini Russell 1000 Index	RS1	R1T
E-mini Russell 1000 Growth Index	RSG	RGT
E-mini Russell 1000 Value Index	RSV	RVT

Futures contracts described herein shall trade on and according to the rules of Chicago Mercantile Exchange Inc., pending certification of contract terms and conditions with the US Commodity Futures Trading Commission and completion of all regulatory review periods.

CME Globex Matching Algorithm

F: First In, First Out (FIFO)

CME Rule 588.H – Globex Non-Reviewable Trading Ranges

Instrument Name	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
E-mini Russell 1000 Index Futures	RS1	4.00 index points	400	40
BTIC on E-mini Russell 1000 Index Futures	RIT	4.00 index points	400	80
E-mini Russell 1000 Growth Index Futures	RSG	4.00 index points	400	40
BTIC on E-mini Russell 1000 Growth Index Futures	RGT	4.00 index points	400	80
E-mini Russell 1000 Value Index Futures	RSV	4.00 index points	400	40
BTIC on E-mini Russell 1000 Value Index Futures	RVT	4.00 index points	400	80