EQUITY INDEX



E-mini Russell Index Futures

REMARKABLE OPPORTUNITY STARTS WITH A GREAT RETURN.

Overview

CME Group and FTSE Russell Indexes are combining strengths to create greater opportunity for the markets. Customers can capitalize on the global indexing leadership and innovation of FTSE Russell Indexes and the distribution strength and experience of CME Group through a full suite of futures based on benchmark U.S. and international indexes.

Harness the performance of leading U.S. indexes with a single transaction using futures based on the Russell 1000 and the Russell 1000 Value and Growth indexes. The Russell 1000 consists of the 1000 largest securities in the Russell 3000 universe based market capitalization and current index membership. In Q3 2017, market participants can also trade futures based on the Russell 2000 exclusively at CME Group.

In addition to expanded U.S. index product choice, customers can also capitalize on more flexible execution methods. Basis Trade at Index Close (BTIC) transactions, which enable market participants to execute a trade as a basis trade relative to the official close for the underlying index, will premiere on CME Globex with the Russell 1000. BTIC blocks are already available to clients, and the launch of this functionality of CME Globex offers even more execution choice.

What happens when you combine global leadership in index innovation with the world's leading and most diverse derivatives marketplace? You create remarkable opportunity for the market.

Benefits

- **Capital efficiencies:** Enjoy margin offsets with E-mini S&P 500 futures and additional CME equity index contracts.
- **Flexible execution:** Transact via the central limit order book, Exchange for Physical transactions (EFPs) or standard and Basis Trade at Index Close (BTIC) block trades. This autumn, enjoy expanded access to BTIC transactions via CME Globex.
- **Ease of access:** Trade markets nearly 24 hours a day on CME Globex from anywhere in the world, with follow-the-sun regional support.
- **Security of central clearing:** enjoy counterparty risk mitigation through CME Clearing.

About FTSE Russell Indexes

FTSE Russell Indexes provides a range of indexes across all major asset classes with broad global coverage, local market knowledge and significant multi-asset capabilities.

FTSE Russell unifies two leading index providers to deliver comprehensive multi-asset benchmarks, a broader choice of indexes, high standards for index governance and a commitment to provide best-in-class service, support and resources.

Contract Specifications

	E-mini Russell 1000 Index Futures	E-mini Russell 1000 Value Index Futures	E-mini Russell 1000 Growth Index Futures
Ticker Symbols	**CME Globex:** RS1 **Clearing:** RS1 **BTIC:** R1T	**CME Globex:** RSV **Clearing:** RSV **BTIC:** RVT	**CME Globex:** RSG **Clearing:** RSG **BTIC:** RGT
Contract Size	$50 x Russell 1000 Index	$50 x Russell 1000 Value Index	$50 x Russell 1000 Growth Index
Minimum Price Fluctuation (Tick Size)	**Outrights:** 0.1 index points = $5.00 **Calendar Spreads:** 0.05 index points = $2.50 **BTIC:** 0.05 index points = $2.50		
Trading Hours	**CME Globex:** MON – FRI: 5:00 p.m. previous day – 4:00 p.m.; trading halt from 3:15 p.m. – 3:30 p.m.		
Contract Months	Five quarterly months (March quarterly cycle – Mar, Jun, Sep, Dec)		
Last Trading Day*	Trading can occur up to 8:30 a.m. on the third Friday of the contract month.		
Price Limits	7%, 13%, and 20% price limits are applied to the futures fixing price and are effective from 8:30 a.m. CT – 3:00 p.m. CT. Mondays through Fridays. 5% up-and-down limits are effective 5:00 p.m. – 8:30 a.m. CT. Sundays through Fridays; and 3:00 p.m. – 4:00 p.m. CT, Mondays through Fridays. Between 3:00 p.m. – 4:00 p.m. the 5% price limit will not be allowed to breech the 20% daily limits. The fixing price is the volume weighted average price, VWAP, calculated during the 30 seconds of trading from 2:59:30 p.m. – 3:00:00 p.m. CT.		
Settlement	**Cash settled.** Final Settlement Price is based on a Special Opening Quotation of the Russell 1000 referencing the opening values of constituent stocks. The Final Settlement Price is determined on the third Friday of the contract month.	**Cash settled.** Final Settlement Price is based on a Special Opening Quotation of the Russell 1000 Value referencing the opening values of constituent stocks. The Final Settlement Price is determined on the third Friday of the contract month.	**Cash settled.** Final Settlement Price is based on a Special Opening Quotation of the Russell 1000 Growth referencing the opening values of constituent stocks. The Final Settlement Price is determined on the third Friday of the contract month.
EFP Eligibility	Yes		
Block Trade Eligibility	Yes, minimum 50 contracts.		

** All times listed in Central Time (CT)*

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.

Learn more about E-mini Russell 1000 Index Futures at cmegroup.com/ftserussell.

Futures and swaps trading is not suitable for all investors, and involves the risk of loss. Futures and swaps are leveraged investments, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money initially deposited for a futures and a swap position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

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