

	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs								
Listing Date	Trade Date Monday, July 10, 2017								
Product Exchange	CME CH Advisory# 17-136								
Product Name & Codes	Name	Clearing Code	Globex Code	SPAN Code	SPAN Combined Commodity Code				
	E-mini® Russell 2000® Index Futures	RTY	RTY	RTY	RTY				
	BTIC on E-mini® Russell 2000® Index Futures	RLT	RLT	RLT	RTY				
	E-mini® Russell 2000® Growth Index Futures	R2G	R2G	R2G	R2G				
	BTIC on E-mini® Russell 2000® Growth Index Futures	2GT	2GT	2GT	R2G				
	E-mini® Russell 2000® Value Index Futures	R2V	R2V	R2V	R2V				
	BTIC on E-mini® Russell 2000® Value Index Futures	2VT	2VT	2VT	R2V				
	Options on E-mini® Russell 2000® Index Futures	RTO	RTO	RTO	RTY				
	Weekly Options on E-mini® Russell 2000® Index Futures	R1E, R2E, R3E, R4E	R1E, R2E, R3E, R4E	R1E, R2E, R3E, R4E	RTY				
	Options on E-mini® Russell 2000® Index Futures - End-of-Month	RTM	RTM	RTM	RTY				
Description	E-mini® Russell 2000® Index Futures and BTIC, and Quarterly, Weekly, and End-of-Month Options, E-mini® Russell 2000® Growth Index Futures and BTIC, and E-mini® Russell 2000® Value Index Futures and BTIC								
Instrument Type	Futures and Options								
Regulatory Class	Futures								
Trading Venues	Globex & ClearPort								
Trading Hours	Globex: RTY, R2G, R2V – Sunday-Friday 6:00 p.m5:00 p.m. Eastern Time (ET) with trading halt 4:15 p.m4:30 p.m. RLT, 2GT, 2VT – Sunday-Friday 6:00 p.m4:00 p.m. ET RTO, R1E, R2E, R3E, R4E, RTM – Sunday-Friday 6:00 p.m5:00 p.m. Eastern Time (ET) with trading halt 4:15 p.m4:30 p.m. ClearPort: Sunday-Friday 6:00 p.m5:00 p.m. ET								
Product Size	RTO, RLT, R1E, R2E, R3E, R4E, RTM: \$50 x Russell 2000® Index R2G, 2GT: \$50 x Russell 2000® Growth Index								



	R2V, 2VT: \$50 x Russell 2000® Value Index				
	RTY, RLT, R2G, 2GT, R2V, 2VT: 5 months in the March Quarterly Cycle				
Series Listing	RTO: 3 months in the March Quarterly Cycle				
Convention	R1E, R2E, R3E, R4E: 3 consecutive weekly listings of Weeks 1, 2 and 4, and 3 listings of Week 3				
	RTM: 3 consecutive months				
Initial Contracts	RTY, RLT, R2G, 2GT, R2V, 2VT: Sep 17, Dec 17, Mar 18, Jun 18, Sep 18				
	RTO: Sep 17, Dec 17, Mar 18				
	R1E, R2E, R3E, R4E: JulW2, JulW3, JulW4, AugW1, AugW3, SepW3				
Minimum Price	RTM: Jul 17, Aug 17, Sep 17				
	RTY, R2G, R2V: Outrights: 0.10; Spreads: 0.05				
Increment	RLT, 2GT, 2VT: 0.05				
	RTO, R1E, R2E, R3E, R4E, RTM: 0.10 Index Point > 5.00; 0.05 Index Point =< 5.00				
Value Per Tick /	$50 \times 0.10 = $5.00$				
Currency	50 x 0.05 = \$2.50				
Contract Multiplier	\$50 x Index				
(CVF)					
Exercise Style	RTO: American				
<u>-</u>	R1E, R2E, R3E, R4E, RTM: European				
Block Eligible /					
Minimum Block	Yes / 40				
Quantity					
	At all multiples of 25 index points within ±50% of quarterly Exercise Price Reference, centered on previous day's				
Exercise Price Intervals and Listings	settlement price of the underlying futures				
	At all multiples of 10 index points within ±20% of quarterly Exercise Price Reference, centered on previous day's				
	settlement price of the underlying futures				
	Once the option's underlying futures contract becomes second nearest to delivery, at all multiples of 5 index points				
	within ±10% of quarterly Exercise Price Reference, centered on previous day's settlement price of the underlying				
	futures				
Termination of Trading	RTY, R2G, R2V – 9:30 a.m. ET on the 3 <sup>rd</sup> Friday of the contract month				
	RLT, 2GT, 2VT – 4:00 p.m. ET on the business day preceding the 3 <sup>rd</sup> Friday of the contract month				
	RTO – 9:30 a.m. ET on the 3 <sup>rd</sup> Friday of the contract month				
	R1E, R2E, R3E, R4E – 4:00 p.m. ET on the Friday of the contract week				
<del></del>	RTM – 4:00 p.m. ET on the last business day of the contract month				
Final Settlement	0.01				
Increment					
Final Settlement Date	LTD				



Delivery	Financially Settled					
Price Conventions	Trade Prices	RTY, R2G, R2V: 1328.20 RLT, 2GT, 2VT: 1.05 RTO, R1E R2E, R3E, R4E, RTM: 3.95, 8.20	Option Strikes	1740, 1745, 1750	Globex Prices	RTY, R2G, R2V: 132820 RLT, 2GT, 2VT: 105 RTO, R1E R2E, R3E, R4E, RTM: 395, 820
	ITC Fractional Format	RTY, R2G, R2V: 0132820 RLT, 2GT, 2VT: 0000105 RTO, R1E R2E, R3E, R4E, RTM: 0000395, 0000820	ITC Fractional Indicator	2	MDP 3.0 Channel	RTY, R2G, R2V, RLT, 2GT, 2VT: 318 RTO, R1E R2E, R3E, R4E, RTM: 319
	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
Information Contacts	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970