

ICE Futures U.S. Russell 2000[®] Mini Index Futures

Introduction

The Russell 2000 Index measures the performance of the small-cap segment of the U.S. equity universe. The Russell 2000 Index is a subset of the Russell 3000[®] Index representing approximately 10% of the total market capitalization of that index. It includes 2000 of the smallest securities based on a combination of their market cap and current index membership.

Contract Specifications

Electronic Trading Hours (Sun - Fri)	<table border="1"> <thead> <tr> <th></th> <th>New York</th> <th>London</th> </tr> </thead> <tbody> <tr> <td>Open</td> <td>20:00</td> <td>01:00</td> </tr> <tr> <td>Close</td> <td>18:00 next day</td> <td>23:00</td> </tr> <tr> <td>Settle</td> <td>16:15</td> <td>21:15</td> </tr> </tbody> </table> <p><small>*The trading platform is available 30 minutes before the opening for order entry.</small></p>		New York	London	Open	20:00	01:00	Close	18:00 next day	23:00	Settle	16:15	21:15
	New York	London											
Open	20:00	01:00											
Close	18:00 next day	23:00											
Settle	16:15	21:15											
Unit of Trading and Symbol	TF = Mini-size contract = \$100 X Index												
Quotation and Tick Value	Index points TF: .01 = \$1 Tick Size .10 = \$10 Calendar Spreads = .05												
Contract Listings	Four months in the March/June/September/December quarterly expiration cycle												
Price limits	Please see ICE Futures U.S. Rule 19.06 for daily price limits and trading halts.												
Daily Settlement	Daily settlement prices are determined each day based on prices in the closing session (16:14 to 16:15).												
Last Trading Day	Third Friday of the expiration month Trading ceases at 09:30 Eastern time.												
Fees	Screen transactions, TF: \$0.94/contract/side (non-members) EFPs and Block Trades: No additional charge Please visit https://www.theice.com/publicdocs/futures_us/Exchange_and_Clearing_Fees.pdf for fees for other categories of market participants.												
Final Settlement	Cash settlement to a special calculation of the Russell 2000 Index based on the opening prices of the component stocks on the third Friday of the contract month. For details and exceptions, please visit https://www.theice.com/publicdocs/rulebooks/futures_us/19_Russell.pdf												
Margins	Marked-to-market by ICE Clear U.S. sm on a daily basis, or as market conditions might require. Up-to-date margin rates may be found at https://www.theice.com/publicdocs/rulebooks/futures_us/5_Margin_Rules.pdf												
Quote Vendor Codes	Quote vendor symbols are available on the ICE website. For more information, visit: http://www.theice.com												
Contact	<table border="1"> <tbody> <tr> <td>US</td> <td>New York 212.748.4097</td> <td>Chicago 312.214.2016</td> </tr> <tr> <td>ICE Help Desk</td> <td>US 770.738.2101</td> <td>UK + 44 (0) 20 7488 5100</td> </tr> <tr> <td>E-mail</td> <td>Russell@theice.com</td> <td>icehelpdesk@theice.com</td> </tr> </tbody> </table>	US	New York 212.748.4097	Chicago 312.214.2016	ICE Help Desk	US 770.738.2101	UK + 44 (0) 20 7488 5100	E-mail	Russell@theice.com	icehelpdesk@theice.com			
US	New York 212.748.4097	Chicago 312.214.2016											
ICE Help Desk	US 770.738.2101	UK + 44 (0) 20 7488 5100											
E-mail	Russell@theice.com	icehelpdesk@theice.com											

ICE Futures U.S. Russell 2000[®] Mini Index Options

Contract Specifications

Electronic Trading Hours (Sun - Fri)	Open*	New York 20:00	London 01:00
	Close	18:00 next day	23:00
	Settle	16:15	21:15
Floor Trading Hours	09:30 to 16:15 Eastern time		
Unit of Trading and Symbol	TF = One Mini Futures Contract = \$100 X Index		
Strike Prices	Integers which are evenly divisible by five (e.g., 670.00, 675.00)		
Contract Listings	Quarterly Cycle Options: March/June/September/December Serial Options: January/February/April/May/July/August/October/November		
Minimum Price Movement	Price of premiums are quoted in points, where .01 equals \$1. A premium of 1.00 equals \$100. Minimum price fluctuations (tick size) in premiums shall be 10 points or .10 (equivalent to \$10.00 per contract)		
Contract Exercise	American style		
Last Trading Day	Third Friday of the expiration month. Quarterly cycle months cease trading at 09:30 Eastern time, serial months at 16:15.		
Fees	\$0.94/contract/side (non-members) EFPs and Block Trades: No additional charge Please visit https://www.theice.com/publicdocs/futures_us/Exchange_and_Clearing_Fees.pdf for fees for other categories of market participants.		
Final Settlement of Underlying Future	Cash settlement to a special calculation of the Russell 2000 Index based on the opening prices of the component stocks on the third Friday of the contract month. For details and exceptions, please visit https://www.theice.com/publicdocs/rulebooks/futures_us/26_Cash_Settled_Currency_Futures.pdf		
Margins	Marked-to-market by ICE Clear U.S. sm on a daily basis, or as market conditions might require. Up-to-date margin rates may be found at https://www.theice.com/publicdocs/rulebooks/futures_us/5_Margin_Rules.pdf		
Quote Vendor Codes	Quote vendor symbols are available on the ICE website. For more information, visit: http://www.theice.com		
Contact	US	New York 212.748.4097	Chicago 312.214.2016
	Europe	Dublin +353 (1) 607 4000	
	ICE Help Desk	US 770.738.2101	UK + 44 (0) 20 7488 5100
	E-mail	Russell@theice.com	icehelpdesk@theice.com