



FRTY Contract Terms and Conditions

Sample Question: Will [expiration MMM-YY] Russell 2000¹ Index Futures settle above [\$####.##] on [date]?

Product Code: FRTY

Instructions: US Small Cap 2000 Forecast Contracts settle based on the daily settlement price of the Chicago Mercantile Exchange² (“CME”) E-mini® Russell 2000 Futures (“Russell 2000 futures”). US Small Cap 2000 Forecast Contracts resolve based upon the daily settlement price of the lead month of Russell 2000 futures. On days where the lead month goes through final settlement at CME, ForecastEx will resolve contracts based upon the daily settlement price of the second month of Russell 2000 futures. This contract is not subject to early Resolution.

Underlying: The contract is resolved based on the official daily settlement price published by the CME for E-mini® Russell 2000 (“RTY”) futures. The CME, in accordance with CFTC Regulation 16.01(e)(2), makes its daily settlement prices publicly available via a daily bulletin on the business day following the day to which the information pertains. The final version of the daily bulletin for the previous day is made available at 10:00am CT. The portion of the most recent daily bulletin which concerns Russell 2000 Futures contracts can be found [here](#). The Russell 2000 futures settlement price will be in the second table of the file, titled: “RTY FUT,” and the front month will be referenced as the first contract listed, while the second month will be referenced as the second contract listed. The settlement price is the first number listed under the heading “SETT. PRICE & PT. CHGE” or the fourth column with numerical values. Links are provided for informational purposes only and the source agency may decide to publish the resolution data at a different location at any time.

Source Agency: ForecastEx

Minimum Tick: The Minimum Tick size for the referred Contract shall be \$0.01.

Listing Cycle: ForecastEx will list Contract expirations at its discretion.

¹ Russell 2000® and other related marks are registered trademarks of the Frank Russell Company. ForecastEx is not affiliated with the Frank Russell Company, and neither it nor its products are sponsored, endorsed, sold, or promoted by ForecastEx. The Forecast Contracts are not sponsored, endorsed, or approved by the Frank Russell Company in any way. The Frank Russell Company makes no representation regarding the advisability of investing in any product offered by ForecastEx.

² Chicago Mercantile Exchange®, CME®, and E-mini® are registered marks of the Chicago Mercantile Exchange, Inc. ForecastEx is not affiliated with the Chicago Mercantile Exchange, Inc. and neither it, nor its affiliates, sponsor or endorse ForecastEx or its products in any way. In particular, ForecastEx US Small Cap 2000 Forecast Contracts are not sponsored, endorsed, sold, or promoted by the Chicago Mercantile Exchange.

Thresholds: For each Contract expiration, thresholds will be listed at ForecastEx's discretion.

Position Accountability: The position accountability level is 250,000 Contracts in any one Forecast Market.

Last Trading Time: 3:00 PM CT on [date].

Payout Criteria: The Settlement Value of each Contract is \$1.00 or \$0.00 depending on the Outcome of the Contract. If the Outcome of the Contract is “Yes”, then holders of the “Yes” Position will be entitled to receive the Settlement Value of \$1.00 per contract and holders of the “No” Position will receive \$0.00. If the Outcome of the Contract is “No”, then holders of the “No” Position will be entitled to receive the Settlement Value of \$1.00 per contract and holders of the “Yes” Position will receive \$0.00.

Resolution Time: 10:00 AM CT on the business day following the date listed in the Contract.

Changes in Resolution Time: The Resolution Time of a Forecast Contract is dependent on the time that the Source Agency releases the Underlying data. There are circumstances in which ForecastEx will change the Resolution Time of a Contract as described below:

1. **Delay by Source Agency:** If the Source Agency delays the release of the underlying data required for Resolution, ForecastEx will delay the Resolution Time of the Contract until such data is released. In these circumstances, ForecastEx will release a public notice to its website informing Market Participants that the Resolution of the Contract has been delayed and release a second notice to its website informing Market Participants when the Contract is resolved.
2. **Change in Release Schedule:** ForecastEx sets the Resolution Time of each Contract based on either the published or anticipated release schedule of the Source Agency for the underlying data. If the Source Agency amends its release schedule or announces that it will publish the underlying data at a different time than anticipated, ForecastEx may, at its sole discretion, amend the Resolution Time of the Contract to match the updated release schedule when doing so is necessary to ensure the accurate and fair resolution of the contract. In these circumstances, ForecastEx will publish a public notice to its website informing Market Participants of the revised Resolution Time.
3. **Event Review Process:** In accordance with ForecastEx Rule 415, ForecastEx may, at its sole discretion, initiate the event review process prior to Settlement which may delay the Resolution of a Contract. In these cases, ForecastEx will publish a public notice to its website informing Market Participants that the Contract’s Outcome is under review.
4. **Early Resolution:** If a Forecast Contract Resolves based on whether a specific event occurs before a defined point in time, it will be subject to early resolution. For these Contracts, if the Outcome of the contract becomes determinable prior to the scheduled Resolution Time – either because the event has occurred (resolving “Yes”) or because it can no longer occur (resolving “No”) – ForecastEx may, at its sole discretion, accelerate the Resolution Time of the Contract in accordance with ForecastEx Rule 413. Whether or not this Contract is subject to early resolution is specified in the Instructions section.

Expiration Time: Same as Resolution time.

Settlement Date: Unless the Outcome of the Contract is under review in accordance with ForecastEx Rule 415, Settlement of the Contract will occur no later than the day following Expiration Time.

Trading Restrictions: In accordance with ForecastEx Rule 509(h), persons are prohibited from participating in US Small Cap 2000 Forecast Contracts if they: possess any material non-public information regarding the Contract, are employee of the Source agency, or are decisionmakers, who directly or indirectly have any influence on the Outcome of the Contract.