



Special Executive Report

S-7671

May 27, 2016

Amendments to Daily Settlement Procedures for Fifteen (15) CME Equity Futures Contracts

Effective on Sunday, June 19, 2015 for trade date Monday, June 20, 2016, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or the "Exchange") will amend the settlement procedures for fifteen (15) CME Equity futures contracts as noted in the table below.

The amendments are intended to harmonize the settlement period in the Contracts with the respective close of the related underlying cash markets. The Exchange determined that there is a decline in the liquidity of the Contracts following the cash close of the underlying related equity products. Therefore, the Exchange will amend the settlement period of the Contracts to align the timing with the cash close of the underlying related equity products to capture the most meaningful price discovery volume. Also at this time, the Exchange will implement other amendments which simply harmonize language and process of the Contracts' settlement procedure documents with other CME Equity futures contracts' settlement procedure documents.

Contract Title	Clearing Code	CME Globex Code	Group Code	PRS Code	Current Settle Calc Time	Settle Calc Time as of 6/20/16
E-mini FTSE Developed Europe Index Futures	DVE	DVE	DV	DVE	15:14:30-15:15:00 CT	16:29:30-16:30:00 GMT
E-mini FTSE Emerging Index Futures	EI	EI	EA	EI	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
E-mini FTSE 100 Index Futures	FT1	FT1	FZ	FT1	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
E-mini FTSE China 50 Index Futures	FT5	FT5	C5	FT5	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
E-mini USD Denominated FTSE 100 Index Futures	FTU	FTU	FZ	FTU	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
USD Denominated Ibovespa Index Futures	IBV	IBV	IB	IBV	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
E-mini Standard & Poor's MidCap 400 Stock Price Index Futures	ME	EMD	ME	ME	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
S&P 500 Annual Dividend Index Futures	SDA	SDA	SD	SDA	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
S&P 500 Quarterly Dividend Index Futures	SDI	SDI	SD	SDI	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
S&P MLP Total Return Index Futures	SLP	SLP	MP	SLP	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT

E-mini S&P SmallCap 600 Index Futures	SMC	SMC	SC	SMC	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
E-mini Nifty 50 Index Futures	II	MNF	FN	II	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
E-mini Russell 1000 Index Futures	RS1	RS1	RL	RS1	15:14:30-15:15:00 CT	No change
E-mini Russell 1000 Growth Futures	RSG	RSG	RG	RSG	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT
E-mini Russell 1000 Value Futures	RSV	RSV	RV	RSV	15:14:30-15:15:00 CT	14:59:30-15:00:00 CT

Questions regarding this Special Executive Report may be directed to the CME Global Command Center at 800.438.8616, in Europe at 44.800.898.013, or in Asia at 65.6532.5010.

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