

Special Executive Report

S-7829**December 22, 2016**

Bloomberg Announces 2017 Rebalance and Target Weights

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") has been advised that Bloomberg will revise the weights of its Bloomberg Dollar Spot Index for 2017. The final settlement price of the CME Bloomberg Dollar Spot Index Futures contract (CME Rulebook Chapter: 299, Commodity Code: BDI) cash-settles to the Bloomberg Dollar Spot IndexSM BFIX price at 4:00 p.m. London time of rounded to three (3) decimal places on the termination of trading day. The 2017 target weights are provided in the table below.

Currency	Bloomberg Currency Ticker	2017 Target Weight	2016 Target Weight	% Change from 2016 to 2017
Euro	EUR	31.56%	31.75%	-0.195%
Japanese Yen	JPY	17.94%	18.45%	-0.510%
Canadian Dollar	CAD	11.54%	11.48%	+0.064%
British Pound	GBP	10.59%	9.46%	+1.128%
Mexican Peso	MXN	9.95%	9.87%	+0.084%
Australian Dollar	AUD	5.12%	6.10%	-0.978%
Swiss Franc	CHF	4.39%	4.37%	+0.019%
South Korean Won	KRW	3.81%	3.43%	+0.382%
Chinese Renminbi	CNH	3.00%	3.00%	0.000%
Indian Rupee	INR	2.09%	N/A	+2.09%

The updated weights can also be found at the following link:

<https://www.bbhub.io/indices/sites/2/2016/12/2017-BBDXY-Index-Rebalance-.pdf>

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments during the week of January 9, 2017, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

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