



Special Executive Report

S-7466

September 23, 2015

Initial Listing of Three (3) FTSE® Index Futures Products:

**E-mini® FTSE® 100 Index Futures,
E-mini® USD Denominated FTSE® 100 Index Futures,
and E-mini® FTSE® China 50 Index Futures**

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list E-mini® FTSE® 100 Index Futures, E-mini® USD Denominated FTSE® 100 Index Futures, and E-mini® FTSE® China 50 Value Index Futures contracts for trading on the CME Globex electronic trading platform and for submission of block trades for clearing via CME ClearPort effective Sunday, October 11, 2015, for first trade date Monday, October 12, 2015, as described below.

Contract Specifications for FTSE® Index Futures

(Times referred to herein shall refer to and indicate Chicago time, unless otherwise noted.)

Trading Unit	Futures Product	Trading Unit	Approximate Notional Size (\$/contract, 9 Sep 2015)
	E-mini® FTSE® 100 Index	GBP 10 x FTSE® 100 Index	GBP 61,480
	E-mini® USD Denominated FTSE® 100 Index	\$50 x FTSE® 100 – USD Index	\$51,374
	E-mini® FTSE® China 50 Index	\$2 x FTSE® China 50 Index	\$31,466
Delivery Months			
Five nearest months in March Quarterly cycle (March, June, September, December)			
Delivery months for initial listing: Dec 2015, Mar 2016, Jun 2016, Sep 2016, Dec 2016			
Price Basis and Minimum Price Increment	Futures Product	Outright	Calendar Spread
	E-mini® FTSE® 100 Index	0.5 Index points, equal to GBP 5 per contract	0.25 Index points, equal to GBP 2.50 per calendar spread
	E-mini® USD Denominated FTSE® 100 Index	0.1 Index points, equal to \$5 per contract	0.05 Index points, equal to \$2.50 per calendar spread
	E-mini® FTSE® China 50 Index	5 Index points, equal to \$10 per contract	1 index point, equal to \$2 per calendar spread
Price Limits	Futures Product	Outright	Basis Trade at Index Close (BTIC)
	E-mini® FTSE® 100 Index	None during London Stock Exchange (LSE) Main Market hours: 8:00am to 4:35pm London Time. Circuit breakers are applied to futures Reference Price, effective outside LSE Main Market Hours	N/A
	E-mini® USD Denominated FTSE® 100 Index	None during LSE Main Market hours: 8:00am to 4:35pm London Time. Circuit breakers are applied to futures Reference Price, effective outside LSE Main Market Hours	N/A
	E-mini® FTSE® China 50 Index	None during HK Exchange Securities Market hours: Generally 9:30am to Noon and 1:30pm to 4:00pm HK Time. Circuit breakers are applied to futures Reference Price, effective outside Hong Kong Exchange Securities Market hours	N/A
Termination of Trading		Last Day of Trading is 3 rd Friday of contract delivery month.	
Delivery		Delivery is by cash settlement by reference to Final Settlement Price, equal to Index closing value	
Position Limits and Reportability Thresholds	Position Reportability: 50 contracts		
	All-Month Position Limit (Net Futures Contract Equivalents): 20,000 contracts		
Minimum Block Trade Threshold Level	50 contracts.		
	Each outright block trade or BTIC block trade must be reported to Exchange by seller within 5 minutes of transaction during Regular Trading Hours, and within 15 minutes of transaction otherwise. Market participants may notify Exchange of block transactions via CME ClearPort (Sun-Fri, 5pm to 4pm).		
Trading Hours and Venue		CME Globex: 5pm to 4pm, Sun-Fri	
	Futures Product	Product Code	BTIC Code
	E-mini® FTSE® 100 Index	FT1	FTT
	E-mini® USD Denominated FTSE® 100 Index	FTU	FTB
	E-mini® FTSE® China 50 Index	FT5	FTC
Futures contracts described herein shall trade on and according to the rules of Chicago Mercantile Exchange Inc., pending certification of contract terms and conditions with the US Commodity Futures Trading Commission and completion of all regulatory review periods.			
CME Globex Matching Algorithm		F: First In, First Out (FIFO)	

CME Rule 588.H – Globex Non-Reviewable Trading Ranges

Instrument Name	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
E-mini® FTSE® 100 Index Futures	FT1	30 index points	3000	60
BTIC on E-mini® FTSE® 100 Index Futures	FTT	30 index points	3000	120
E-mini® USD Denominated FTSE® 100 Index Futures	FTU	6 index points	600	60
BTIC on E-mini® USD Denominated FTSE® 100 Index Futures	FTB	6 index points	600	120
E-mini® FTSE® China 50 Index Futures	FT5	60 index points	60	12
BTIC on E-mini® FTSE® China 50 Index Futures	FTC	60 index points	60	60