

Special Executive Report

S-7499 November 19, 2015

Amendments to the Final Settlement Price Rule of the E-mini USD Denominated FTSE 100 Index Futures Contract and the Termination of Trading and Settlement Price Rules of the E-mini FTSE 100 Index Futures Contract

Effective Sunday, December 6, 2015 for trade date Monday, December 7, 2015, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend Rule 38603.A. ("Final Settlement Price") of the E-mini USD Denominated FTSE 100 Index Futures contract (Rulebook Chapter 386; Commodity Code: FTU). Also at this time, the Exchange will amend Rules 38702.G. ("Termination of Trading") and 38703.A. ("Final Settlement Price") of the E-mini FTSE 100 Index Futures contract (Rulebook Chapter 387; Commodity Code: FT1).

The amendments are intended to clarify the final settlement price source for the contracts, and to change the time for the termination of trading on expiry date to 10:30 a.m. London time for the E-mini FTSE 100 Index Futures contract.

The rule amendments appear below in Appendix 1 in blackline format.

Questions in this matter may be referred to:

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Appendix 1 CME Rulebook

(Additions are bold underlined; deletions are struck through.)

Chapter 386 E-mini USD Denominated FTSE 100 Index Futures

38603.A. Final Settlement Price

For a futures contract for a given delivery month, the Final Settlement Price shall be determined on the third Friday of such delivery month, and shall be equal to the Index for the third Friday of such delivery month made on the basis of the corresponding London Stock Exchange ("LSE") Exchange Delivery Settlement Price for that day.

If the Index is not scheduled to be published on the third Friday of such delivery month, then such Final Settlement Price shall be scheduled for determination on the first preceding Business Day on which the Index is scheduled to be published.

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38702.G. Termination of Trading

Trading in expiring futures shall terminate at the regularly scheduled start of trading on the London Stock Exchange Main Market 10:30 a.m. London time on the Business Day scheduled for determination of the Final Settlement Price (Rule 38703.A.) for such futures.

38703.A. Final Settlement Price

For a futures contract for a given delivery month, the Final Settlement Price shall be determined on the third Friday of such delivery month, and shall be equal to the Index for the third Friday of such delivery month made on the basis of the corresponding London Stock Exchange ("LSE") Exchange Delivery Settlement Price for that day.

If the Index is not scheduled to be published on the third Friday of such delivery month, then such Final Settlement Price shall be scheduled for determination on the first preceding Business Day on which the Index is scheduled to be published.