CME Group

Special Executive Report

S-7564 11 January 2016

Initial Listing of E-mini® FTSE® Developed Europe Index Futures and E-mini® FTSE® Emerging Index Futures

Effective Sunday, 24 January 2016, for first trade date Monday, 25 January 2016, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list E-mini FTSE Developed Europe Index Futures and E-mini FTSE Emerging Index Futures contracts (the "Contracts") for trading on the CME Globex electronic trading platform and for submission of block trades for clearing via CME ClearPort. The Appendix summarizes specifications of the Contracts.

Pertinent Exchange fees shall be as follows:

Fees per side per contract ($)	Clearing	CME Globex (Trade | Spread)	EFP/Block Surcharge
Individual Equity Members / Clearing Members / Rule 106.J Equity Member Firms / Rule 106.I Members/Rule 106.S Member Approved Funds	0.09	0.26	1.75
Rule 106.D Lessees / Rule 106.F Employees	0.21	0.26	1.75
Rule 106.R Electronic Corporate Member (Reduced rates for Globex Transactions Only)	0.39	0.11	1.75
Rule 106.H and 106.N Firms	0.39	0.11	1.75
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (Reduced rates for Globex Transactions Only)	0.41	0.10	1.75
Central Bank Incentive Program (CBIP) Participants Emerging Markets Bank Incentive Program (EMBIP) Participants Latin American Fund Manager Incentive Program (FMIP) Participants Latin American Proprietary Trading Incentive Program (LAPTIP) Participants (Reduced rates for Globex Transactions Only)	0.40	0.36	1.75
Latin American Commercial Incentive Program (LACIP) Participants (Reduced rates for Globex Transactions for Agricultural & FX Products Only)	0.40	0.77 | 0.35	1.75
CTA/Hedge Fund Incentive Program Participants (Reduced rates for Globex Transactions for FX Products Only)	0.40	0.77 | 0.35	1.75
CBOE Members (Reduced Clearing Fee rates for S&P Products Only)	0.35	0.77 | 0.35	1.75
Members Trading Outside of Division (Reduced Globex Fee rates during ETH only)	0.40	0.26	1.75
Customers of Member Firms (Non-Members)	0.40	0.77 | 0.35	1.75

For more information about Exchange fees please visit:
http://www.cmegroup.com/company/files/CME_Fee_Schedule.pdf.

Please refer questions to:

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Appendix
Contract Specifications for CME E-mini FTSE Developed Europe Index Futures and for CME E-mini FTSE Emerging Index Futures

(Times of day referenced herein indicate Chicago time, unless otherwise noted.)

Trading Unit

Futures Product	*Trading Unit*	*Approximate Notional Size per Contract, 10 Dec 2015*
E-mini FTSE Developed Europe Index	EUR 200 x Index	EUR 46,988
E-mini FTSE Emerging Index	USD 100 x Index	USD 39,513

Delivery Months

Five nearest months in March Quarterly cycle (March, June, September, December).
Delivery months for initial listing: Mar 2016, Jun 2016, Sep 2016, Dec 2016, Mar 2017

Price Basis and Minimum Price Increment

Futures Product	*Outright*	*Calendar Spread*	*Basis Trade at Index Close (BTIC)*
E-mini FTSE Developed Europe Index	0.05 Index points = EUR 10 per contract	0.01 Index points = EUR 2 per calendar spread	0.01 Index points = EUR 2 per contract
E-mini FTSE Emerging Index	0.1 Index points = USD 10 per contract	0.05 Index points = USD 5 per calendar spread	0.05 Index points = USD 5 per contract

Price Limits

Futures Product	*Outright*	*Basis Trade at Index Close (BTIC)*
E-mini FTSE Developed Europe Index	None from 8am to 4:30pm London time. +/- 5% price limits relative to futures Reference Price apply outside European Trading Hours.	N/A
E-mini FTSE Emerging Index	Sequential circuit breaker limits at 7%, 13%, and 20% below futures Reference Price	N/A

Termination of Trading

Last Day of Trading is 3rd Friday of contract delivery month.

Trading in E-mini FTSE Developed Europe Index futures terminates at 4:30pm London time.
Trading in E-mini FTSE Emerging Index futures terminates at 3pm.

Delivery

Delivery is by cash settlement by reference to Final Settlement Price, equal to Index closing level for Last Day of Trading.

Position Limits and Reportable Levels

Position Reportability: 50 contracts

All-Month Position Limit: 20,000 contracts

Minimum Block Trade Size

50 contracts.

CME ClearPort (Sun-Fri, 5pm to 4pm)
Block trade transactions are conducted pursuant to Rule 526 (“Block Trades”) and the associated Market Regulation Advisory Notice.

CME Globex Matching Algorithm

F: First In, First Out (FIFO)

Trading Hours and Venue

CME ClearPort: 5pm to 4pm, Sun-Fri

Futures Product	*Product Code*	*CME Globex Hours*, Sun-Fri
E-mini FTSE Developed Europe Index	*Outright*: DVE *BTIC:* DVT	*Outright:* 5pm to 4pm *BTIC*: 5pm Chicago to 4:30pm London
E-mini FTSE Emerging Index	*Outright*: EI (“ee-eye”) *BTIC:* EIT	*Outright:* 5pm to 4pm *BTIC*: 5pm to 3pm