

Attachment 1

CME Bloomberg Dollar Spot Index^{SM1} Futures

Description	Cash-settled contract referencing the Bloomberg Dollar Spot Index SM (BBDXY).																																										
Product Code	BDI																																										
Rulebook Chapter	CME Rulebook Chapter 299																																										
Contract Size	\$100 x BBDXY, e.g., if BBDXY = 1,241.27, then futures contract value = \$124,127.00 (= \$100 x 1,241.27)																																										
Index Construction	<p>BBDXY is composed of 10 currency pairs. Weightings are rebalanced annually in December.</p> <table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>Rank</th> <th>Currency</th> <th>Weight</th> <th>Rank</th> <th>Currency</th> <th>Weight</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>EUR</td> <td>31.75150033120440%</td> <td>6</td> <td>AUD</td> <td>6.09814569113693%</td> </tr> <tr> <td>2</td> <td>JPY</td> <td>18.44949169794470%</td> <td>7</td> <td>CHF</td> <td>4.37398390365897%</td> </tr> <tr> <td>3</td> <td>CAD</td> <td>11.48056119764110%</td> <td>8</td> <td>KRW</td> <td>3.43062045996799%</td> </tr> <tr> <td>4</td> <td>MXN</td> <td>9.86803213438076%</td> <td>9</td> <td>CNH</td> <td>3.00000000000000%</td> </tr> <tr> <td>5</td> <td>GBP</td> <td>9.46424243371466%</td> <td>10</td> <td>BRL</td> <td>2.08342215035057%</td> </tr> <tr> <td colspan="4"></td> <td>Total</td> <td>100.00%</td> </tr> </tbody> </table>	Rank	Currency	Weight	Rank	Currency	Weight	1	EUR	31.75150033120440%	6	AUD	6.09814569113693%	2	JPY	18.44949169794470%	7	CHF	4.37398390365897%	3	CAD	11.48056119764110%	8	KRW	3.43062045996799%	4	MXN	9.86803213438076%	9	CNH	3.00000000000000%	5	GBP	9.46424243371466%	10	BRL	2.08342215035057%					Total	100.00%
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Contract Months	4 contract expirations in the March, June, September, and December quarterly cycle.																																										
Quotation	Index points																																										
Minimum Price Increment	0.100 index points (\$10.00) for outright; 0.050 index points (\$5.00) for calendar spreads.																																										
Daily Settlement Method	Settlement prices established at 2:00 pm Central Time (CT) based on volume-weighted average price (VWAP) between 1:59:30 pm – 2:00:00 pm CT.																																										
Last Trade Date / Time	4:00 p.m. London time on the third business day immediately preceding the third Wednesday of the contract month – i.e., usually a Friday.																																										
Contract Settlement	Financial settlement																																										
Final Settlement Price	The final settlement price of an expiring contract shall be the 4:00 p.m. London time BFIX price of the Bloomberg Dollar Spot Index SM , as determined by Bloomberg LP. The final settlement price shall be rounded to the nearest one one-thousandth (0.001) of an index point.																																										
Trading Hours	<p>CME Globex (ETH): Sundays: 5:00 p.m. – 4:00 p.m. Central Time (CT) next day. Monday – Friday: 5:00 p.m. – 4:00 p.m. CT the next day, except on Friday – closes at 4:00 p.m. and reopens Sunday at 5:00 p.m. CT.</p> <p>CME ClearPort: Sunday – Friday 5:00 p.m. – 4:00 p.m. Central Time (CT) with a 60-minute break each day beginning at 4:00 p.m. (CT).</p>																																										
Position Limits	Spot month position limits of 15,000 contracts during the last four trading days of an expiring contract month and all months position limits of 30,000 contracts.																																										
Reportable Positions	25 contracts																																										
Block Trade Minimum	10 contracts																																										
EFRP Eligibility	Yes																																										
Matching Algorithm	First In, First Out																																										
CME Globex Price Banding	60 ticks for outright trades; 10 ticks for spread trades.																																										
Exchange Rule	These contracts are listed with, and subject to, the rules and regulations of CME.																																										

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Attachment 2

CME Bloomberg Dollar Spot Index^{SM1} Futures

Fee Schedule

(Please note there will be a fee waiver in effect for the
CME Bloomberg Dollar Spot IndexSM Futures Contract beginning on
April 4, 2016 through September 30, 2016.)

1. Clearing and Exchange Fees

Membership Type	Clearing Fee ²	CME Globex Fee	All In CME Globex Fee
Individual Equity Members/Clearing Members/Rule 106.J Equity Member Firms/Rule 106.I Members/Rule 106.S Member Approved Funds	\$0.07	\$0.25	\$0.32
Rule 106.D Lessees / Rule 106.F Employees	\$0.27	\$0.25	\$0.52
Rule 106.R Electronic Corporate Member - Holding Member	\$0.34	\$0.10	\$0.44
Rule 106.H and 106.N Firms	\$0.45 Pit \$0.34 Globex	\$0.10	\$0.44
International Incentive Program (IIP) and International Volume Incentive Program (IVIP) Participants	\$0.44	\$0.10	\$0.54
Central Bank Incentive Program (CBIP), Emerging Markets Bank Incentive Program (EMBIP), Latin American Fund Manager Incentive Program (FMIP), Latin American Proprietary Trading Incentive Program (LAPTIP) Participants	\$0.44	\$0.56	\$1.00
Latin American Commercial Incentive Program (LACIP) Participants	\$0.44	\$0.56	\$1.00
CTA/Hedge Fund Incentive Program Participants	\$1.00	\$0.20	\$1.20
CBOE Members (reduced for S&P Index & E-mini S&P only)	\$0.60	\$1.00 Outright \$0.75 Spread	\$1.60 Outright \$1.35 Spread
Customers of Member Firms (Non-Members)	\$0.60	\$1.00 Outright \$0.75 Spread	\$1.60 Outright \$1.35 Spread

2. EFR Surcharge, Block, and Non-Trade Processing Fees

CME Processing Fees	Rate
EFP Surcharge	\$1.00
Block Trade Surcharge	\$1.00
106.D Lessee/106.H Brokerage	\$0.13
106.F Employee Brokerage	\$0.13
Floor / "New" Brokerage	\$0.04
Position Adjustments/Position Transfers	\$0.10
Give-Up Surcharge	\$0.05
Exercise/Assignment Surcharge	\$0.05
Facilitation Fee	\$0.40

3. Fee Programs

Included in Following CME Fee Programs
International Incentive Program (IIP/IVIP Volume Discount)
FX Globex Volume Discount
FX EFP Volume Discount

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² Clearing fee applies to pit trades, pit spreads, give ups, electronic trades, electronic spreads, exercise, assignment, delivery, futures-from-exercise and futures-from-assignment transaction types.