

Special Executive Report

S-7604R March 24, 2016

Initial Listing of CME Bloomberg Dollar Spot Index Futures

(This SER supersedes SER-7604 dated March 14, 2016 and is being issued to provide corrected CME ClearPort hours. No other changes have been made to the original SER.)

Effective Sunday, April 3, 2016 for trade date Monday, April 4, 2016, and pending all CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list the CME Bloomberg Dollar Spot Index SM Futures contract (the "Contract") (Rulebook chapter: 299; Code: BDI) for trading on CME Globex and for submission for clearing through CME ClearPort.

The Contract is based on the Bloomberg Dollar Spot IndexSM (BBDXY). The Contract will incorporate standardized contract specifications and will be cash settled with a pricing basis quoted in index points. The current notional size of the Contract is approximately US\$123,000 and will feature quarterly contract listings out one year and minimum tick sizes of 0.10 index points (US\$10.00) for outright transactions and 0.05 index points (US\$5.00) for calendar spread transactions.

Attachment 1 provides the Contract's specifications.

Attachment 2 provides the Exchange fee schedule.

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For media inquiries concerning this Special Executive Report, please contact CME Group Corporate Communications at 312.930.3434 or news@cmegroup.com.

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)							
	BBDXY is composed of 10 currency pairs. Weightings are rebalanced annually in December.							
	Rank	Currency	Weight		Rank	Currency	Weight	
	1	EUR	31.75150033120440%		6	AUD	6.09814569113693%	
Inday Construction	2	JPY	18.44949169794470%		7	CHF	4.37398390365897%	
Index Construction	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%						
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 outrights; 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	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.							
	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).							
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 contract	3						
EFRP Eligibility	Yes							
Matching Algorithm	First In, Firs	st Out						
CME Globex Price Banding	60 ticks for	outright trades; 1	0 ticks for spread trades.					
Exchange Rule	These cont	racts are listed w	ith, and subject to, the rules and	regula	ations of CI	ИE.		

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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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Clearing fee applies to pit trades, pit spreads, give ups, electronic trades, electronic spreads, exercise, assignment, delivery, futures-from-exercise and fu

assignment transaction types.