



S&P MLP Total Return Index Futures

ACCESS AND MANAGE EXPOSURE TO LEADING PUBLICLY TRADED PARTNERSHIPS ON U.S. EXCHANGES

Take advantage of capital-efficient access to a rapidly growing equity market. S&P MLP Total Return Index futures enable you to manage exposure to the \$200 billion Master Limited Partnership market represented by the S&P MLP Index — a barometer of leading publicly traded partnerships listed on the NYSE, NASDAQ Global Select Market, NASDAQ Select Market or NASDAQ Capital Market.

About the S&P MLP Index

Master Limited Partnerships (MLPs) are limited partnerships that are publicly traded on a securities exchange. MLPs are characterized by favorable tax treatment due to their partnership structure and by high, steady distribution payments.

The S&P MLP Index includes both MLPs and publicly traded limited liability companies (LLCs) which have a similar legal structure to MLPs and share the same tax benefits. As the vast majority of traded partnerships have operations in the oil and gas industries, the S&P MLP Index focuses on companies in the GICS* Energy Sector and the GICS Gas Utilities Industry.

BTIC Block Trades – Offering enhanced flexibility

S&P MLP Total Return Index futures are eligible for Basis Trade at Index Close (BTIC) block trades. A BTIC block trade is a special trading provision available on certain CME Group equity index contracts that enable market participants to execute a futures transaction relative to the final daily index value of the futures' underlying index — in essence, execute a basis trade based on the closing value for the underlying index in the spot market that day.

*GICS represents the Global Industry Classification Standard.

BENEFITS

- Ease of access to a fast-growing alternative asset class
- Manage exposure to energy infrastructure with precision
- Flexible execution via a central limit order book or block trading
- BTIC block trade eligible
- Spreading opportunities with S&P 500 futures and other CME Group equity index products
- Nearly 24-hour electronic trading on the CME Globex platform

Contract Specifications

Ticker Symbols	CME Globex: SLP BTIC: SLT	
Contract Value	\$10 x S&P MLP Total Return Index, approx + \$45,273 (notional value based on index = \$4527.33 at close on Friday, October 23, 2015)	
Tick Size	Outrights: 1.00 index points = \$10.00 Spread: 0.50 index points = \$5.00 BTIC: 0.50 index points = \$5.00	
Listing Cycle	First five (5) months in the March quarterly cycle (Mar, Jun, Sep, Dec)	
Trading Hours¹	CME Globex: Monday – Friday: 5:00 p.m. previous day – 4:00 p.m.; trading halt from 3:15 p.m. – 3:30 p.m.	
Termination of Trading¹	8:30 a.m. on the third Friday of contract month	
Final Settlement	Cash settled. Final settlement price is based on the Special Opening Quotation (SOQ) of the S&P MLP Total Return Index.	
Final Settlement Date	Third (3rd) Friday of contract month with contingencies if Underlying Reference Value should not be published on that day	
Daily Price Limits	8:30 a.m. – 2:25 p.m.:	-7%, -13%, -20%
	5:00 p.m. (Previous Day) – 8:30 a.m.:	± 5%
	2:25 p.m. – 3:00 p.m.:	-20%
	3:00 p.m. – 4:00 p.m.:	+5% and higher of -5% from 3 p.m. or -20% from prior settlement
Block Trade Minimum	50 contracts (Also BTIC block trade eligible at 50 contract minimum)	

¹ All times listed in CT

For more information, including a list of BTIC Block Trade liquidity providers on this product, visit cmegroup.com/mlp.

Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade. All examples in this brochure are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.

All references to options refer to options on futures.

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME rules. Current rules should be consulted in all cases concerning contract specifications.

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PM264/00/1115