



Special Executive Report

S-7485

October 29, 2015

Initial Listing of S&P MLP Total Return Index Futures Contract

Effective Sunday, November 15, 2015 for trade date Monday, November 16, 2015, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list the S&P MLP Total Return Index futures contract for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort.

Trading Unit	Futures Product	Trading Unit	Approximate Notional Size (\$/contract, 23 Sep 2015)								
	S&P MLP Total Return Index	\$10 x S&P MLP Total Return Index	46,880								
Delivery Months	Five nearest months in March Quarterly cycle (March, June, September, December)										
	Delivery months for initial listing: Dec 2015, Mar 2016, Jun 2016, Sep 2016, Dec 2016										
Price Basis and Minimum Price Increment	Prices are quoted and traded in Index points. Minimum price increments -- Outright: 1.00 Index points, equal to \$10.00 per contract. Calendar spread: 0.50 Index points, equal to \$5.00 per calendar spread. Basis Trade at Index Close (BTIC): 0.50 Index points, equal to \$5.00 per contract.										
Price Limits	Price limits for a given Business Day are made by reference to Fixing Price made by Exchange on previous Business Day, equal to volume weighted average price calculated on basis of futures trading activity between 2:59:30pm and 3:00:00pm. <table><thead><tr><th>Interval</th><th>Price Limits</th></tr></thead><tbody><tr><td>5:00pm to 8:30am</td><td>5% above Fixing Price to 5% below Fixing Price</td></tr><tr><td>8:30am to 3:00pm</td><td>Sequential circuit breaker limits at 7%, 13%, and 20% below Fixing Price</td></tr><tr><td>3:00pm to 4:15pm</td><td>\$5% above Fixing Price to 5% below Fixing Price, provided there is no breech of current day's circuit breaker limit of 20% below Fixing Price</td></tr></tbody></table>			Interval	Price Limits	5:00pm to 8:30am	5% above Fixing Price to 5% below Fixing Price	8:30am to 3:00pm	Sequential circuit breaker limits at 7%, 13%, and 20% below Fixing Price	3:00pm to 4:15pm	\$5% above Fixing Price to 5% below Fixing Price, provided there is no breech of current day's circuit breaker limit of 20% below Fixing Price
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Termination of Trading	Last Day of Trading is 3 rd Friday of contract delivery month. Trading in expiring futures terminates at 8:30 am on Last Day of Trading.										
Delivery	Delivery is by cash settlement by reference to Final Settlement Price, equal to Special Opening Quotation of Index based on opening prices of Index component stocks.										
Position Limits and Reportability Thresholds	Position Reportability: 25+ contracts All-Month Position Limit (Net Futures Contract Equivalents): 5,000 contracts										
Minimum Block Trade Threshold Level	50 contracts. Each outright block trade or BTIC block trade must be reported to Exchange by seller within 5 minutes of transaction during Regular Trading Hours, and within 15 minutes of transaction otherwise. Market participants may notify Exchange of block transactions via CME ClearPort (Sun-Fri, 5pm to 4pm).										

Trading Hours and Venue	CME Globex: 5pm to 4pm, Sun-Fri, with trading halt from 3:15pm to 3:30pm, Mon-Fri.		
	<i>Futures Product</i>	<i>CME Chapter</i>	<i>Product Code</i>
	S&P MLP Total Return Index	389	SLP
	<i>BTIC Code</i>		
	SLT		
CME Globex Matching Algorithm	F: First In, First Out (FIFO)		

Membership Type	Clearing Fee	CME Globex Fee	All In Fee
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	\$0.35
Rule 106.D Lessees / Rule 106.F Employees	\$0.21	\$0.26	\$0.47
Rule 106.R Electronic Corporate Member - Holding Member	\$0.39	\$0.11	\$0.50
Rule 106.H and 106.N Firms	\$0.39	\$0.11	\$0.50
International Incentive Program (IIP) and International Volume Incentive Program (IVIP) Participants	\$0.41	\$0.10	\$0.51
Asian Incentive Program (AIP), Central Bank Incentive Program (CBIP), Emerging Markets Bank Incentive Program (EMBIP), Latin American Fund Manager Incentive Program (FMIP), Latin American Proprietary Trading Incentive Program (LAPТИP) Participants	\$0.40	\$0.36	\$0.76
CME Electronic Incentive Program (CEIP) Participants	\$0.49	\$0.16	\$0.65
Latin American Commercial Incentive Program (LACIP) Participants	\$0.40	\$0.76	\$1.16
CTA/Hedge Fund Incentive Program Participants	\$0.40	\$0.76	\$1.16
CBOE Members (reduced for S&P Index & E-mini S&P only)	\$0.35	\$0.76	\$1.11
Customers of Member Firms (Non-Members)	\$0.40	\$0.76	\$1.16

Other CME Processing Fees	Rate
EFP Surcharge ²	\$1.75
Block Trade Surcharge	\$1.75
Position Adjustments/Position Transfers	\$0.10
Give-Up Surcharge	\$0.05
Facilitation Fee	\$0.20

CME Fee Programs
International Incentive Program (IIP/IVIP Volume Discount)
Equity Volume Discounts (General or Market Maker)

Please contact Frederick Sturm, Executive Director, Financial Research & Product Development at (312)930-1282 or Lucy Wang, Director, Financial Research & Product Development at (312)648-5478 if you have any inquiries regarding this matter.