



## Special Executive Report

S-8071

December 29, 2017

### **E-mini Nifty 50 Index Futures Price Limits Effective for January 2018**

Effective Monday, January 1, 2018, for trade date Tuesday, January 2, 2018, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend price limits for E-mini Nifty 50 Index Futures (CME Rulebook Chapter 382; CME Globex code: MNF; Clearing code: II) as described below. The contract is listed for trading on the CME Globex electronic trading platform and for submission for clearing through CME ClearPort.

#### **January 2018 E-mini Nifty 50 Index Futures Price Limits**

<b>Contract</b>	<b>10% up and down</b>	<b>15% up and down</b>	<b>20% up and down</b>
E-mini Nifty 50 Index Futures	1,050	1,575	2,100

Exchange Rules require contract price limits for a given month to be calculated on the last Exchange business day of the preceding month, by reference to that day's closing value of the Nifty 50 Index. Please consult the CME Rulebook (<http://www.cmegroup.com/rulebook/CME/>) for a complete description of the application of the circuit breaker provisions. (See CME Rule 38202.I. for Price Limits, Trading Halts, and/or Trading Hours).

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