



Special Executive Report

S-7290

30 January 2015

CNX Nifty Index Futures Price Limits Effective for February 2015

Effective Sunday, 1 February 2015, for trade date Monday, 2 February 2015, Chicago Mercantile Exchange Inc. (CME or Exchange) will amend price limits for E-mini CNX Nifty Index Futures (CME Rulebook Chapter 381; CME Globex and clearing code: EMF) and E-micro CNX Nifty Index Futures (CME Rulebook Chapter 382; CME Globex code: MNF; Clearing code: II) as described below. These contracts are listed for trading on the CME Globex electronic trading platform and for submission for clearing through CME ClearPort.

February 2015 CNX Nifty Stock Index Futures Price Limits

Contracts	10% up and down	15% up and down	20% up and down
E-mini CNX Nifty Index Futures	880	1320	2640
E-micro CNX Nifty Index Futures	880	1320	2640

Exchange Rules call for the limits to be re-calculated monthly at the close of business on the day preceding the commencement of a new calendar month. 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 Rules 38102.I and 38202.I. for Price Limits, Trading Halts, and/or Trading Hours).

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