



Special Executive Report

S-7308

February 27, 2015

Amendments to CME Rule 588.H (Globex Non-Reviewable Trading Ranges) for the E-mini CNX Nifty Index Futures and E-micro CNX Nifty Index Futures Contracts

Effective Sunday, March 15, 2015 for trade date Monday, March 16, 2015, and pending all relevant CFTC regulatory review periods, the Chicago Mercantile Exchange Inc. (CME) will amend CME Rule 588.H. (Globex Non-Reviewable Ranges) for E-mini CNX Nifty Index futures (Rulebook Chapter 381, Clearing, CME ClearPort, Globex Code: EMF) and E-micro CNX Nifty Index futures (Rulebook Chapter 382; Clearing, CME ClearPort Code: II, Globex Code: MNF) contracts. The amendments are summarized in the table below.

Contract Title	CME Globex Code	Current	Proposed
E-micro CNX Nifty Index Futures	MNF	10 index points	40 index points
E-mini CNX Nifty Index Futures	EMF	10 index points	40 index points

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.

Text of Rule Amendments

(Additions are underlined and deletions are bracketed and struck out.)

CME Rule Book

Chapter 5

Trading Qualifications and Practices

588.H. Globex Non-Reviewable Trading Ranges

Equity Index Futures				
	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
International Index Futures (CME)				
E-micro [S&P] <u>CNX Nifty Index</u> [(Nifty 50)] Futures	MNF	[40] <u>40</u> index points	[4000] <u>4000</u>	[20] <u>80</u>
E-mini [S&P] <u>CNX Nifty Index</u> [(Nifty 50)] Futures	EMF	[40] <u>40</u> index points	[4000] <u>4000</u>	[20] <u>80</u>