



Special Executive Report

S-7331

31 March 2015

CNX Nifty Index Futures Price Limits Effective for April 2015

Effective Tuesday, 31 March 2015, for trade date Wednesday, 1 April 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.

April 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	840	1,260	1,680
E-micro CNX Nifty Index Futures	840	1,260	1,680

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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