



## Special Executive Report

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S-7608

29 February 2016

### **E-mini Nifty 50 Index Futures Price Limits Effective for March 2016**

Effective Monday, 29 February 2016, for trade date Tuesday, 1 March 2016, 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.

### **March 2016 E-mini Nifty 50 Stock Index Futures Price Limits**

| Contract                      | 10% up and down | 15% up and down | 20% up and down |
|-------------------------------|-----------------|-----------------|-----------------|
| E-mini Nifty 50 Index Futures | 690.00          | 1,035.00        | 1,380.00        |

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 38202.1 for Price Limits, Trading Halts, and/or Trading Hours).

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