



Special Executive Report

S-7738

31 August 2016

E-mini Nifty 50 Index Futures Price Limits Effective for September 2016

Effective Wednesday, 31 August 2016, for trade date Thursday, 1 September 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.

September 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	870	1305	1740

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 Rule 38202.I. for Price Limits, Trading Halts, and/or Trading Hours).

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