



Special Executive Report

S-7756

30 September 2016

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

Effective Sunday, 2 October 2016, for trade date Monday, 3 October 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.

October 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	860.00	1,290.00	1,720.00

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

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