



Special Executive Report

S-7932

May 31, 2017

E-mini Nifty 50 Index Futures Price Limits Effective for June 2017

Effective Wednesday, May 31, 2017, for trade date Thursday, June 1, 2017, 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.

June 2017 E-mini Nifty 50 Index Futures Price Limits

Contract	10% up and down	15% up and down	20% up and down
E-mini Nifty 50 Index Futures	960.00	1,440.00	1,920.00

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).

Inquiries regarding the aforementioned may be directed to Fred Sturm (312-930-1282, frederick.sturm@cmegroup.com) or John Wiesner (312-930-3066, john.wiesner@cmegroup.com) or Lucy Wang (312-648-5478, lucy.wang@cmegroup.com).