



## Special Executive Report

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**S-7290**

**30 January 2015**

### **CNX Nifty Index Futures Price Limits Effective for February 2015**

Effective Sunday, 1 February 2015, for trade date Monday, 2 February 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.

#### **February 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	<b>880</b>	<b>1320</b>	<b>2640</b>
E-micro CNX Nifty Index Futures	<b>880</b>	<b>1320</b>	<b>2640</b>

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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