



Special Executive Report

S-7558

31 December 2015

E-mini CNX Nifty Index Futures Price Limits Effective for January 2016

Effective Sunday, 3 January 2016, for trade date Monday, 4 January 2016, Chicago Mercantile Exchange Inc. (CME or Exchange) will amend price limits for E-mini CNX Nifty 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.

January 2016 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	790.00	1185.00	1,580.00

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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