



## Special Executive Report

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

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