



Special Executive Report

S-7631R

31 March 2016

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

(This SER supersedes SER 7631 issued earlier today to correct the effective date. No other changes have been made to the original SER.)

Effective Thursday, 31 March 2016, for trade date Friday, 1 April 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.

April 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	770.00	1,155.00	1,540.00

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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