



Special Executive Report

S-6072

December 30, 2011

S&P CNX Nifty Price Limits Effective for January 2012

Price limits for S&P CNX Nifty index futures are revised to the following levels, effective as of commencement of Electronic Trading Hours (ETH) on Tuesday, January 3, 2012, at 5:00 a.m. Chicago time. These limits shall be in force for January 2012. Limits are as follows:

January 2012 S&P CNX Nifty Stock Index Price Limits

Contracts	10% up and down	15% up and down	20% up and down
E-mini S&P CNX Nifty	460.00	690.00	920.00
E-micro S&P CNX Nifty	460.00	690.00	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. The contracts are listed by and subject to the rules of CME

Please consult the Rulebook for a complete description of the application of the circuit breaker provisions. Or, you may wish to direct any inquiries to Lucy Wang, Research and Product Development at 312-648-5478 or lucy.wang@cmegroup.com; or John Nyhoff, Research and Product Development at 312-930-2310 or john.nyhoff@cmegroup.com.