



## Special Executive Report

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S-5360

August 2, 2010

### S&P CNX Nifty Price Limits Effective for August 2010

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 Sunday, August 1, 2010, at 5:00 p.m. Chicago time. These limits shall be in force for August 2010. Limits are as follows:

#### August 2010 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  | 530.00          | 795.00          | 1,060.00        |
| E-micro S&P CNX Nifty | 530.00          | 795.00          | 1,060.00        |

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, Product Research and Development at 312-648-5478.*