



## Special Executive Report

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S-5834

July 1, 2011

### **S&P CNX Nifty Price Limits Effective for July 2011**

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 Thursday, July 1, 2011, at 5:00 p.m. Chicago time. These limits shall be in force for July 2011. Limits are as follows:

#### **July 2011 S&P CNX Nifty Stock Index Price Limits**

<b>Contracts</b>	<b>10% up and down</b>	<b>15% up and down</b>	<b>20% up and down</b>
<b>E-mini S&amp;P CNX Nifty</b>	560.00	840.00	1,120.00
<b>E-micro S&amp;P CNX Nifty</b>	560.00	840.00	1,120.00

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 & Product Development at 312-648-5478, or John Nyhoff, Research & Product Development at 312-930-2310.*

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