



## Special Executive Report

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S-5960

September 30, 2011

### S&P CNX Nifty Price Limits Effective for October 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 Sunday, October 2, 2011, at 5:00 p.m. Chicago time. These limits shall be in force for October 2011. Limits are as follows:

#### October 2011 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	490.00	735.00	980.00
E-micro S&P CNX Nifty	490.00	735.00	980.00

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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