



## Special Executive Report

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S-6109

January 31, 2012

### **S&P CNX Nifty Price Limits Effective for February 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 31, 2011, at 3:30 p.m. Chicago time. These limits shall be in force for February 2012. Limits are as follows:

#### **February 2012 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>	<b>510.00</b>	<b>765.00</b>	<b>1,020.00</b>
<b>E-micro S&amp;P CNX Nifty</b>	<b>510.00</b>	<b>765.00</b>	<b>1,020.00</b>

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](mailto:lucy.wang@cmegroup.com); or John Nyhoff, Research and Product Development at 312-930-2310 or [john.nyhoff@cmegroup.com](mailto:john.nyhoff@cmegroup.com).*