



Special Executive Report

S-6379

August 31, 2012

S&P CNX Nifty Price Limits Effective for September 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 Sunday, September 2, 2012, at 5:00 p.m. Chicago time. These limits shall be in force for September 2012. Limits are as follows:

September 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 | 520.00 | 780.00 | 1040.00 |
| E-micro S&P CNX Nifty | 520.00 | 780.00 | 1040.00 |

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.