



Special Executive Report

S-6471

November 21, 2012

E-mini S&P Select Indices Price Limits Revised Effective for 4th Quarter 2012

Effective, November 19, 2012 the price limit rules for E-mini S&P 500 Select Sector Stock Index futures have changed. During RTH (Regular Trading Hours), E-mini S&P 500 Select Sector Stock Index futures will have 10%, 20% and 30% (down only) price limits. During ETH (Electronic Trading Hours) the 5% (up and down) price limits continue to apply. Prior to November 19, 2012, trading halts during RTH for E-mini S&P 500 Select Sector Stock Index futures were tied to trading halts in the E-mini S&P 500 Stock Price Index futures.

Contracts	5% Limit (Overnight Hours) up and down	10% Limit Down only	20% Limit Down only	30% Limit Down only
E-mini S&P Select Sector Consumer Discretionary	23.00	46.00	92.00	138.00
E-mini S&P Select Sector Consumer Staples	18.00	36.00	72.00	108.00
E-mini S&P Select Sector Energy	37.00	74.00	148.00	222.00
E-mini S&P Select Sector Financial	8.00	16.00	32.00	48.00
E-mini S&P Select Sector Health Care	20.00	40.00	80.00	120.00
E-mini S&P Select Sector Industrial	18.00	36.00	72.00	108.00
E-mini S&P Select Sector Materials	19.00	38.00	76.00	114.00
E-mini S&P Select Sector Technology	16.00	32.00	64.00	96.00
E-mini S&P Select Sector Utilities	18.00	36.00	72.00	108.00

Exchange Rules call for U.S. Equity Index futures price limits to be re-calculated quarterly at the close of business on the day preceding the commencement of a new calendar quarter.

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.