



Special Executive Report

DATE: December 22, 2010

SER#: 5468R

REVISED NOTICE: Listing of Crude Oil Volatility Index (VIX[®]) Option and Gold Volatility Index (VIX[®]) Option Contracts

Special Executive Report SER # 5468, issued on Monday, December 20, 2010, advised that on Sunday, January 23, 2011, for trade date Monday, January 24, 2011, the New York Mercantile Exchange, Inc. (NYMEX) and the Commodity Exchange, Inc. (COMEX) will list a Crude Oil Volatility Index (VIX[®]) Option and a Gold Volatility Index (VIX[®]) Option contracts, respectively, for trading on CME Globex[®] and for clearing through CME ClearPort[®]. Please be advised that SER # 5468 misstated the fee waiver period for the option contracts.

Please be advised that fees associated with the trading and clearing of the Crude Oil Volatility Index (VIX[®]) and Gold Volatility Index (VIX[®]) futures and option contracts will be waived through **June 30, 2011**.

As the balance of the listing information for the option contracts remains unchanged, please refer to SER-5468 at the link below for all other relevant data regarding the launch of the Crude Oil Volatility Index (VIX[®]) Option and the Gold Volatility Index (VIX[®]) Option contracts.

<http://www.cmegroup.com/tools-information/lookups/advisories/market-regulation/SER-5468.html>

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