



Date: January 21, 2011	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs				
Listing Date	January 24, 2011				
Product Exchange	NYMEXNP 11-06				
Product Name / Clearing code	Crude Oil Volatility Index (VIX) Option - CVP Gold Volatility Index (VIX) Option - GVP				
Description	Options on Crude Oil / Gold Volatility Index (VIX) Futures				
Instrument Type	Option				
Sub-Type	Monthly				
Trading Venue	CME Globex & CME ClearPort (CPC)				
Trading Hours	Sunday - Friday 17:00 - 16:15, CT; No 17:00 session on Friday				
Contract Size	500 Index Points				
Series Listing Convention	CVP – 12 consecutive months GVP - The first 6 contracts in the Feb, Apr, Jun, Aug, Oct, Dec. cycle.				
Initial Contract Months	CVP – April 2011 – March 2012 GVP – Apr-11, Jun-11, Aug-11, Oct-11, Dec-11, Feb-12				
Rollover Schedule	Monthly				
Minimum Price Intervals	0.01				
Value Per Tick / Currency	0.01 = \$5.00				
Block Eligible / Minimum Block Quantity	No				
Exercise Style	European				
Exercise Price Intervals & Listings	ATM +/- 10 Strikes at 0.50 intervals				
Allow Negative Price	No				
Allow Negative Strike Price	No				
Termination of Trading	30 calendar days prior to the expiration of the Crude Oil Option (LO) / Gold Option (OG) for the same contract month. If that day is not an Exchange business day, termination day will be the business day immediately prior.				
Final Settlement Price	0.01				
Final Settlement Date	LTD				
Clearing DPL	2				
Settlement DPL	2				
Position Limits		All Months	Any One Month	Expiring Month	
	CVP	80,000	20,000	6,000	
	GVP	12,000	12,000	6,000	
Minimum Reportable Level	75				
Delivery	Financially settled				



Price Conventions	Options Strike Price	Options Premium	Cabinet Value	Information Contacts		
Actual Price	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002	CMEGroup.com Inquiries	Customer Service	(800) 331-3332
CME Globex	CVP - 2050, 2100, 2150 GVP - 2050, 2100, 2150	102, 103, 104 97, 98, 99	2 2	General Information	Products & Services	(312) 930-8213
CME ClearPort	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002		Clearing House	(312) 207-2525
FEC	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002	Globex Information	Globex Control Center	(312) 456-2391
Settlement Price File	CVP - 0002050, 0002100, 0002150 GVP - 0002050, 0002100, 0002150	0000102, 0000103, 0000104 0000097, 0000098, 0000099	0000002 0000002	Performance Bond Information	Risk Management Dept.	(312) 648-3888
SPAN File	CVP - 0002050, 0002100, 0002150 GVP - 0002050, 0002100, 0002150	0000102, 0000103, 0000104 0000097, 0000098, 0000099	0000002 0000002	Position Limits	Market Regulation	(312) 341-7970
FIXML Trade Register File	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002	Clearing Fees	Clearing Fee Hotline	(312) 648-5470
Final Settlement	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002			
PCS	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002			
Assignment Reports	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002			
Product Reference Files	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002			
Trade Messages	CVP - 20.50, 21.00, 21.50 GVP - 20.50, 21.00, 21.50	1.02, 1.03, 1.04 0.97, 0.98, 0.99	0.002 0.002			