

| Date: February 4, 2011 | New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs |
|--|---|
| Listing Date | February 7, 2011 |
| Product Exchange | CME NP 11-11 |
| Contract Name | EUR/USD 3-month Realized Volatility futures - 36E EUR/USD 1-month Realized Volatility futures – 16E |
| Description | CME FX Vol Contracts represent a series of futures contracts that are financially or cash-settled to either a 1- or 3-month historical or “realized” volatility calculated by reference to daily price movements in major CME currency futures. |
| Instrument Type | Futures |
| Sub-Type | Monthly |
| Ticker Symbols/ Product Codes | See above |
| Trading Venue | CME Clearport & Globex |
| Trading Hours | 17:00 Sunday - 16:15 Friday, CT; No 17:00 session on Friday |
| Contract Size | \$1,000 x 1 or 3 month Volatility Reference Value |
| Valid Contract Months | 3 – month Vol: 1st 3 contracts in March quarterly cycle 1 – month Vol: 1st 3 contracts in consecutive month cycle |
| Initial Contract Months | 3 – month Vol: Jun. 11 1 – month Vol: Mar. 11 |
| Minimum Price Intervals | 0.01 for outright 0.005 for spreads |
| Value Per Tick | 0.01 = \$10.00 0.005 = \$5.00 |
| Exercise Style | n/a |
| Exercise Price Intervals and Listings | n/a |
| Allow Negative | No |
| Termination of Trading | 2nd Friday preceding 3rd Wednesday of contract month. |
| Final Settlement Price | 0.01 |
| Final Settlement Date | 2nd Friday preceding 3rd Wednesday of contract month. |
| DPL Clearing | 2 |
| DPL Settlement | 2 |
| Position Accountability | A person owning or controlling more than 5,000 contracts net long or net short in all contract months combined |
| Minimum Reportable Level | 25 |



| | | | | |
|----------------------------------|--|-------------------------------------|-----------------------|-----------------|
| Delivery | Financially settled | | | |
| Price Conventions | 36E & 16E Futures Trade Price | Information Contacts | | |
| Actual Price | 9.63 | Cme.com Inquiries | Customer Service | (800) 331-3332 |
| FEC | 9.63 | General Information | Products & Services | (312) 930-8213 |
| TREX | 0000963 | | Clearing House | (312) 207-2525 |
| Unmatched Trade Notice | 0000963 | Globex Information | Globex Control Center | (312) 456-2391 |
| Trade Register Report | 9.63 | Performance Bond Information | Risk Management Dept. | (312) 648-3888 |
| FIXML Trade Register File | 9.63 | Position Limits | Market Regulation | ((312) 341-7970 |
| Settlement Price File | 0000963 | Clearing Fees | Clearing Fee Hotline | (312) 648-5470 |
| SPAN File | 0000963 | | | |
| CME® ClearPort® | 9.63 | | | |