

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs				
Listing Date	Trade Date Monday, October 5, 2020			
Product Exchange	CME CH Advisory # 20-325			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	Nasdaq-100 Volatility Index Futures	VLQ	VLQ	VLQ
Description	Futures on the Nasdaq-100 Volatility Index			
Instrument Type	Futures			
Regulatory Class	Futures			
Trading Venues	CME Globex, CME ClearPort Clearing			
Trading Hours	CME Globex: Sunday - Friday 6:00 p.m. - 5:00 p.m. Eastern Time (ET) with a trading halt 4:15 p.m. - 4:30 p.m. CME ClearPort: Sunday - Friday 6:00 p.m. - 5:00 p.m. Eastern Time (ET)			
Product Size	1,000 Index Points			
Series Listing Convention	Three consecutive months			
Initial Contracts	Oct 2020, Nov 2020, Dec 2020			
Minimum Price Increment	Outrights: 0.05 Calendar Spreads: 0.01			
Value Per Tick / Currency	\$50			
Contract Multiplier (CVF)	1,000			
Exercise Style	N/A			
Block Eligible / Minimum Block Quantity	Yes – 50			
Exercise Price Intervals and Listings	N/A			
Termination of Trading	30 days prior to the 3rd Friday of the month following contract month; for example, the Oct 2020 contract month will expire based upon November 20th - 30 days, or October 21 st			



Final Settlement Increment	0.01					
Final Settlement Date	Last Trade Date					
Delivery	Financial					
Price Conventions	Trade Prices	18.05, 18.10, 18.15	Option Strikes	N/A	Globex Prices	1805, 1810, 1815
	ITC Fractional Format	0001805, 0001810, 0001815	ITC Fractional Indicator	2	MDP 3.0 Channel	318
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970