

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs				
<b>Listing Date</b>	Trade Date Monday, October 5, 2020			
<b>Product Exchange</b>	CME CH Advisory # 20-325			
<b>Product Name &amp; Codes</b>	<b>Product</b>	<b>Clearing Code</b>	<b>Globex Code</b>	<b>SPAN Combined Commodity Code</b>
	Nasdaq-100 Volatility Index Futures	VLQ	VLQ	VLQ
<b>Description</b>	Futures on the Nasdaq-100 Volatility Index			
<b>Instrument Type</b>	Futures			
<b>Regulatory Class</b>	Futures			
<b>Trading Venues</b>	CME Globex, CME ClearPort Clearing			
<b>Trading Hours</b>	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)			
<b>Product Size</b>	1,000 Index Points			
<b>Series Listing Convention</b>	Three consecutive months			
<b>Initial Contracts</b>	Oct 2020, Nov 2020, Dec 2020			
<b>Minimum Price Increment</b>	Outrights: 0.05 Calendar Spreads: 0.01			
<b>Value Per Tick / Currency</b>	\$50			
<b>Contract Multiplier (CVF)</b>	1,000			
<b>Exercise Style</b>	N/A			
<b>Block Eligible / Minimum Block Quantity</b>	Yes – 50			
<b>Exercise Price Intervals and Listings</b>	N/A			
<b>Termination of Trading</b>	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 <sup>st</sup>			



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
Pending All Relevant CFTC Regulatory Review Periods						