Date: November 18, 2010	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
Listing Date	February 7, 2011
Product Exchange	**CME NP 10-30**
Contract Name	GBP/USD 3-month Realized Volatility futures – **36B** CAD/USD 3-month Realized Volatility futures – **36C** JPY/USD 3-month Realized Volatility futures – **36J** CHF/USD 3-month Realized Volatility futures – **36S** AUD/USD 3-month Realized Volatility futures – **36A** EUR/USD 3-month Realized Volatility futures - **36E** GBP/USD 1-month Realized Volatility futures – **16B** CAD/USD 1-month Realized Volatility futures – **16C** JPY/USD 1-month Realized Volatility futures - **16J** CHF/USD 1-month Realized Volatility futures - **16S** AUD/USD 1-month Realized Volatility futures – **16A** EUR/USD 1-month Realized Volatility futures – **16E**
Description	CME FX VolContracts 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 codes in Contract Name. Ticker Symbols and Product codes are the same.
Trading Venue	CME ClearPort & Globex
Trading Hours	Sundays through Fridays: **ClearPort®** clearing hours are 6:00 p.m. (Eastern Time) Sundays through 5:15 p.m. (Eastern Time) Fridays (5:00 p.m. Central time on Sundays through 4:15 p.m. Central Time on Fridays), with a 45-minute halt in trading each day between 5:15 p.m. ET for the current trade date and 6:00 p.m. ET for the next trade date (4:15 p.m. CT for the current trade date and 5:00 p.m. CT for the next trade date). **Globex** trading hours are 17:00 to 16:00 next day, except Friday, where close at 16:00 and reopen at 17:00 on Sunday.
Contract Size	$1,000 x 3-month Volatility Reference Value. E.g., volatility moves from 20% to 25%, nominal contract value fluctuates from $20,000 to $25,000, or $5,000.
Valid Contract Months	3 – month FX Realized Volatility: 1st 3 contracts in March quarterly cycle 1 – month FX Realized Volatility : 1st 3 contracts In consecutive month cycle
Initial Contract Months	For a Monday, February 7, 2011 trade date launch, the initial contract months would be as follows on Sunday, February 6, 2011: 3 – month FX Realized Volatility: June 2011, September 2011 1 – month FX Realized Volatility: March 2011, April 2011, May 2011
Minimum Price Intervals	0.01 for outrights 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	2:00 PM (CT) on 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 Limits	5,000 contracts net long or net short in all contract months.					
Minimum Reportable Level	25 contracts					
Delivery	Cash Settled					
Price Conventions	**Futures Trade Price**			**Information Contacts**		
Actual Price	36B & 16B – 9.91, 9.92, 9.93, 9.94 36C & 16C – 9.52, 9.53, 9.54, 9.55 36J & 16J – 11.28, 11.29, 11.30, 11.31 36S & 16S – 8.99, 9.00, 9.01, 9.02 36A & 16A – 12.35, 12.36, 12.37, 12.38 36E & 16E - 9.63, 9.64, 9.65, 9.66			**Cme.com Inquiries**	Customer Service	(800) 331-3332
FEC	36B & 16B – 9.91, 9.92, 9.93, 9.94 36C & 16C – 9.52, 9.53, 9.54, 9.55 36J & 16J – 11.28, 11.29, 11.30, 11.31 36S & 16S – 8.99, 9.00, 9.01, 9.02 36A & 16A – 12.35, 12.36, 12.37, 12.38 36E & 16E - 9.63, 9.64, 9.65, 9.66			**General Information**	Products & Services	(312) 930-8213
TREX	36B & 16B – 0000991, 0000992, 0000993, 0000994 36C & 16C – 0000952, 0000953, 0000954, 0000955 36J & 16J – 0001128, 0001129, 0001130, 0001131 36S & 16S – 0000899, 0000900, 0000901, 0000902 36A & 16A – 0001235, 0001236, 0001237, 0001238 36E & 16E - 0000963, 0000964, 0000965, 0000966				Clearing House	(312) 207-2525

Unmatched Trade Notice	36B & 16B – 0000991, 0000992, 0000993, 0000994 36C & 16C – 0000952, 0000953, 0000954, 0000955 36J & 16J – 0001128, 0001129, 0001130, 0001131 36S & 16S – 0000899, 0000900, 0000901, 0000902 36A & 16A – 0001235, 0001236, 0001237, 0001238 36E & 16E - 0000963, 0000964, 0000965, 0000966				**Globex Information**	Globex Control Center	(312) 456-2391
Trade Register Report	36B & 16B – 9.91, 9.92, 9.93, 9.94 36C & 16C – 9.52, 9.53, 9.54, 9.55 36J & 16J – 11.28, 11.29, 11.30, 11.31 36S & 16S – 8.99, 9.00, 9.01, 9.02 36A & 16A – 12.35, 12.36, 12.37, 12.38 36E & 16E - 9.63, 9.64, 9.65, 9.66				**Performance Bond Information**	Risk Management Dept.	(312) 648-3888
FIXML Trade Register File	36B & 16B – 9.91, 9.92, 9.93, 9.94 36C & 16C – 9.52, 9.53, 9.54, 9.55 36J & 16J – 11.28, 11.29, 11.30, 11.31 36S & 16S – 8.99, 9.00, 9.01, 9.02 36A & 16A – 12.35, 12.36, 12.37, 12.38 36E & 16E - 9.63, 9.64, 9.65, 9.66				**Position Limits**	Market Regulation	((312) 341-7970
Settlement Price File	36B & 16B – 0000991, 0000992, 0000993, 0000994 36C & 16C – 0000952, 0000953, 0000954, 0000955 36J & 16J – 0001128, 0001129, 0001130, 0001131 36S & 16S – 0000899, 0000900, 0000901, 0000902 36A & 16A – 0001235, 0001236, 0001237, 0001238 36E & 16E - 0000963, 0000964, 0000965, 0000966				**Clearing Fees**	Clearing Fee Hotline	(312) 648-5470
SPAN File	36B & 16B – 0000991, 0000992, 0000993, 0000994 36C & 16C – 0000952, 0000953, 0000954, 0000955 36J & 16J – 0001128, 0001129, 0001130, 0001131 36S & 16S – 0000899, 0000900, 0000901, 0000902 36A & 16A – 0001235, 0001236, 0001237, 0001238 36E & 16E - 0000963, 0000964, 0000965, 0000966						
CME® ClearPort®	36B & 16B – 9.91, 9.92, 9.93, 9.94 36C & 16C – 9.52, 9.53, 9.54, 9.55 36J & 16J – 11.28, 11.29, 11.30, 11.31 36S & 16S – 8.99, 9.00, 9.01, 9.02 36A & 16A – 12.35, 12.36, 12.37, 12.38 36E & 16E - 9.63, 9.64, 9.65, 9.66						