



## Advisory Notice

Clearing House

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10-294

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers

FROM: CME Clearing

SUBJECT: **FX Options VTT Eligibility – July 25, 2010**

DATE: July 9, 2010

Effective **Sunday, July 25**, the following CME FX options on futures will change to the variable tick table of **02**.

- **EUR/CHF = RF**  
.0001 Swiss francs per euro increments (12.5 Swiss francs). Also, trades may occur at .00005 (6.25 Swiss francs), .00015 (18.75 Swiss francs), .00025 (31.25 Swiss francs), .00035 (43.75 Swiss francs), .00045 (56.25 Swiss francs), when price is below five ticks of premium.
- **EUR/JPY = RY**  
.01 Japanese yen per euro increments (1,250 Japanese yen). Also, trades may occur at .005 (652 Japanese yen), .015 (1,875 Japanese yen), .025 (3,125 Japanese yen), .035 (4,375 Japanese yen), .045 (5,625 Japanese yen), when price is below five ticks of premium.
- **EUR/GBP = RP**  
.00005 British pounds per euro increments (6.25 British pounds). Also, trades may occur at .000025 (3.125 British pounds), .000075 (9.375 British pounds), .000125 (15.625 British pounds), .000175 (21.875 British pounds), .000225 (28.125), when price is below five ticks of premium.

These options will be available with the VTT enabled in New Release for customer testing Monday, July 12.