

Market Data Operations

Date: August 11, 2008
Notice #: Q2008-159
Subject: CME Group to Expand Strike Listings for FX Options on CME Globex® – *Effective Sunday, September 7, 2008*

Effective **Sunday, September 7, 2008** (for trade date Monday, September 8), CME Group is expanding the strike listings for FX options on CME Globex in the following products:

Strike Listing Rules for FX Products			
Products	Globex Codes	Strike Listing Rules	
		Current	New
Australian dollar			
Options	6A	ATM ± 8	ATM ± 21
Weekly Options	6A1-6A5		
Volatility-Quoted Options	V6A		
Volatility-Quoted Weekly Options	VA1-VA5		
British pound			
Options	6B	ATM ± 8	ATM ± 24
Weekly Options	6B1-6B5		
European-style Options	XB	ATM ± 24	
European-style Weekly Options	XB1-XB5		
Volatility-Quoted Options	V6B	ATM ± 8	
Volatility-Quoted Weekly Options	VB1-VB5		
European-style Volatility-Quoted Options	VXB	ATM ± 24	
European-style Volatility-Quoted Weekly Options	VBA-VBE		
Canadian dollar			
Options	6C	ATM ± 24	ATM ± 24
Weekly Options	6C1-6C5		
European-style Options	XD		
European-style Weekly Options	XD1-XD5		
Volatility-Quoted Options	V6C		
Volatility-Quoted Weekly Options	VC1-VC5		
European-style Volatility-Quoted Options	VXC		
European-style Volatility-Quoted Weekly Options	VCA-VCE		

Euro FX			
Options	6E	ATM ± 24	ATM ± 24
Weekly Options	6E1-6E5		
European-style Options	XT		
European-style Weekly Options	1Q-5Q		
Volatility-Quoted Options	V6E		
Volatility-Quoted Weekly Options	VE1-VE5		
European-style Volatility-Quoted Options	VXT		
European-style Volatility-Quoted Weekly Options	VTA-VTE		
Japanese Yen			
Options	6J	ATM ± 30	ATM ± 30
Weekly Options	6J1-6J5		
European-style Options	XJ		
European-style Weekly Options	1O-5O		
Volatility-Quoted Options	V6J	ATM ± 12	
Volatility-Quoted Weekly Options	VJ1-VJ5		
European-style Volatility-Quoted Options	VXJ	ATM ± 30	
European-style Volatility-Quoted Weekly Options	VJA-VJE		
Swiss Franc			
Options	6S	ATM ± 4	ATM ± 12
Weekly Options	6S1-6S5		
European-style Options	XS	ATM ± 12	
European-style Weekly Options	XS1-XS5		
Volatility-Quoted Options	V6S	ATM ± 4	
Volatility-Quoted Weekly Options	VS1-VS5		
European-style Volatility-Quoted Options	VXS	ATM ± 12	
European-style Volatility-Quoted Weekly Options	VSA-VSE		

The expanded strike listings will provide greater flexibility for customer strategies focused on out-of-the-money options. This change will also provide a consistent quoting surface across CME Globex European- and American-style options, and across the same options traded electronically and via open outcry.

In addition, the listed strikes will be reduced to ATM ± 2 for all of the following options on FX cross rate futures:

- Euro FX/British pound Cross (RP)
- Euro FX/Czech koruna Cross (ECZ)
- Euro FX/Hungarian forint Cross (EHU)
- Euro FX/Polish zloty Cross (EPL)
- Euro FX/Swiss franc (RF)
- Euro FX/Japanese yen Cross (RY)
- Chinese renminbi/Euro FX Cross (RME)
- Chinese renminbi/Euro FX Cross Weekly (RE1-RE5)
- Chinese renminbi/Japanese yen Cross (RMY)
- Chinese renminbi/Japanese yen Cross Weekly (RN1-RN5)

These changes will be available for customer testing in New Release Monday, August 25.