



## Advisory Notice

Clearing House

10-195

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Minimum Tick Increment Change for Euroyen TIBOR – Effective Sunday, May 16, 2010**

DATE: April 30, 2010

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Effective **Sunday, May 16, 2010** (trade date Monday, May 17), the front four quarterly Euroyen TIBOR futures and all related spreads, and the corresponding serial and quarterly Euroyen TIBOR options will begin trading in 0.25 basis point increments.

Futures and future spreads will be implied only within the front four quarterly expirations. Futures spreads between the front four quarterly contracts and deferred expiration months; e.g., June 2010 (Q1) vs. June 2011 (Q5), will be eligible to trade in .25 basis point increments, but will not be implied.

These changes will be available for customer testing in New Release on Monday, May 3, 2010.