

June 14, 2011	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs		
Listing Date	June 19 th , 2011 (Trade Date June 20 th)		
Product Exchange	CBT		
Contract Name	30 Day Federal Funds Midcurve Options NP 11-33		
Description	Short-dated options on 12-month and 6-month deferred Fed Funds Futures		
Instrument Type	Options		
Sub-Type	Monthly		
Ticker Symbols/ Product Codes	Description	Floor/Clearing	Underlying
	12 Month Fed Funds Midcurve Options	FF1	Fed Fund Future 12 Month Deferred
	6 Month Fed Funds Midcurve Options	FF6	Fed Fund Future 6 Month Deferred
Trading Venue	Globex and Floor		
Trading Hours	Globex 5:30 p.m. to 4:00 p.m. next day (Sunday open at 5:00 p.m.) ClearPort 17:00 Sunday - 16:15 Friday, CT		
Contract Size	Description	Size	
	12 Month Fed Funds Midcurve Options	1-30 Day Fed Fund Future	
	6 Month Fed Funds Midcurve Options	1- 30 Day Fed Fund Future	
Valid Contract Months	All Contract Months are available – 3 Nearest Serial Monthly Options Listed Always		
Initial Contract Months	July 2011, August 2011, September 2011		
Minimum Price Intervals	Min Tick = .0025 1 Tick = \$10.4175		
Exercise Style	American		
Exercise Price Intervals and Listings	Description	Exercise Price Rules	
	12 Month Fed Funds Midcurve Options	10 above/below ATM at .0625 and above/below that band 5 more at .1250	
	6 Month Fed Funds Midcurve Options	10 above/below ATM at .0625 and above/below that band 5 more at .1250	
Allow Negative	No		
Termination of Trading	Last business day of the delivery month at close of trading.		
Final Settlement Price	0.0025		
Final Settlement Date	Last business day of the delivery month at close of trading.		
DPL Clearing	4		
DPL Settlement	4		



Position Limit	Position limits should be aggregated with futures and not exceed the futures single and all month position limits.			
Minimum Reportable Level	25			
Delivery	Physical			
Price Conventions	Trade Price	Strike Price		Information Contacts
	.0025 .0050 .0075	12 Month Fed Funds Midcurve Options	99.37 99.43 99.50	
		6 Month Fed Funds Midcurve Options	99.37 99.43 99.50	
Actual Price	.0025 .0050 .0075	Cme.com Inquiries	Customer Service	(800) 331-3332
FEC	.0025 .0050 .0075	General Information	Products & Services	(312) 930-8213
TREX	N/A		Clearing House	(312) 207-2525
Unmatched Trade Notice		Globex Information	Globex Control Center	(312) 456-2391
Trade Register Report	.0025 .0050 .0075	Performance Bond Information	Risk Management Dept.	(312) 648-3888
FIXML Trade Register File	.0025 .0050 .0075	Position Limits	Market Regulation	((312) 341-7970
Settlement Price File	0000025	Clearing Fees	Clearing Fee Hotline	(312) 648-5470
SPAN File	0000025			