

## 30-Day Fed Funds Mid-Curve Options Trading Calendar

### 6-Month Mid-Curve

Contract Month	First Trade Date	Expiration Date	Underlying Futures
July 2011	Monday, June 20, 2011*	Friday, July 29, 2011	Jan-12
August 2011	Monday, June 20, 2011*	Wednesday, August 31, 2011	Feb-12
September 2011	Monday, June 20, 2011*	Friday, September 30, 2011	Mar-12
October 2011	Monday, August 01, 2011	Monday, October 31, 2011	Apr-12
November 2011	Thursday, September 01, 2011	Wednesday, November 30, 2011	May-12
December 2011	Monday, October 03, 2011	Friday, December 30, 2011	Jun-12
January 2012	Tuesday, November 01, 2011	Tuesday, January 31, 2012	Jul-12
February 2012	Thursday, December 01, 2011	Wednesday, February 29, 2012	Aug-12
March 2012	Tuesday, January 03, 2012	Friday, March 30, 2012	Sep-12
April 2012	Wednesday, February 01, 2012	Monday, April 30, 2012	Oct-12
May 2012	Thursday, March 01, 2012	Thursday, May 31, 2012	Nov-12
June 2012	Monday, April 02, 2012	Friday, June 29, 2012	Dec-12

\*Launch Date

### 1-Year Mid-Curve

Contract Month	First Trade Date	Expiration Date	Underlying Futures
July 2011	Monday, June 20, 2011*	Friday, July 29, 2011	Jul-12
August 2011	Monday, June 20, 2011*	Wednesday, August 31, 2011	Aug-12
September 2011	Monday, June 20, 2011*	Friday, September 30, 2011	Sep-12
October 2011	Monday, August 01, 2011	Monday, October 31, 2011	Oct-12
November 2011	Thursday, September 01, 2011	Wednesday, November 30, 2011	Nov-12
December 2011	Monday, October 03, 2011	Friday, December 30, 2011	Dec-12
January 2012	Tuesday, November 01, 2011	Tuesday, January 31, 2012	Jan-13
February 2012	Thursday, December 01, 2011	Wednesday, February 29, 2012	Feb-13
March 2012	Tuesday, January 03, 2012	Friday, March 30, 2012	Mar-13
April 2012	Wednesday, February 01, 2012	Monday, April 30, 2012	Apr-13
May 2012	Thursday, March 01, 2012	Thursday, May 31, 2012	May-13
June 2012	Monday, April 02, 2012	Friday, June 29, 2012	Jun-13

\*Launch Date

## 30-Day Fed Funds Options Product Offerings By Options Expiration Date

Underlying Futures																										
CME Globex Symbols: OZQ (FF) ZQ6 (FF6) ZQ1 (FF1)	2011						2012												2013							
Underlying Futures	July	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	July	Aug	Sep	OCT	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	July	
Options Expiration																										
July 2011	FF						FF6							FF1												
August 2011		FF						FF6							FF1											
September 2011			FF						FF6							FF1										
October 2011				FF						FF6							FF1									
November 2011					FF						FF6							FF1								
December 2011						FF						FF6								FF1						
January 2012							FF							FF6												
February 2012								FF								FF6										
March 2012									FF																	
April 2012										FF																
May 2012											FF															
June 2012												FF														
July 2012														FF												

FF = Standard Fed Funds Options: 24 Expiration Months listed at a time

FF6 = 6-Month Fed Fund Mid-Curve Options: 3 Expirations listed at a time

FF1 = 1-Year Fed Fund Mid-Curve Options: 3 Expirations listed at a time

**Description:** For the first three consecutive options expiration dates (y axis), there are three options available: A standard Fed Funds option (FF), a 6-Month Mid-Curve (FF6), and a 1-Year Mid-Curve (FF1). Following across each options expiration row will show you which contract expires that month, and its corresponding underlying Fed Funds futures (across the top x axis.) This diagram is representative of the June 20, 2011 launch date for Mid-Curve Options. Symbols in red indicate Mid-Curve options that will be added when previous months expire, to maintain listing three Mid-Curves at a time.