



Special Executive Report

S- 7341

May 6, 2015

Amendments to CBOT Rule 588. H (Globex Non-Reviewable Trading Ranges) for the CBOT 30-Day Federal Funds Futures Contract

Effective Sunday, May 17, 2015 for trade date Monday, May 18, 2015, and pending all relevant Commodity Futures Trading Commission regulatory review periods, the Board of Trade of the City of Chicago, Inc. ("CBOT" or the "Exchange") will amend CBOT Rule 588.H (Globex Non-Reviewable Trading Ranges) for the 30-Day Federal Funds Futures contract. The amendments to CBOT Rule 588.H are summarized in the table below:

(**bold/underline** indicates addition; ~~strikethrough~~ indicates deletion)

CBOT Rule Book Chapter 5 Trading Qualifications and Practices

588.H. Globex Non-Reviewable Trading Ranges

Interest Rates Futures	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
30-Day Fed Funds Futures – <u>Months 1-12</u>	ZQ	5 <u>2.5</u> basis points	5.0 <u>2.5</u>	10 or 20 <u>5 or 10</u>
<u>30-Day Fed Funds Futures – Months 13-36</u>	ZQ	<u>5.0 basis points</u>	<u>5.0</u>	<u>10</u>

Questions regarding this notice may be directed to:

Agha Mirza +1 212 299 2833
David Reif +1 312 648 3839
Ted Carey +1 312 930 8554

Agha.Mirza@cmegroup.com
David.Reif@cmegroup.com
Ted.Carey@cmegroup.com