



## Special Executive Report

S-4654

December 26, 2007

### **NEW MARCH QUARTERLY CONTRACT MONTH BRAZILIAN REAL FUTURES CALENDAR SPREADS LISTED ON CME GLOBEX®, EFFECTIVE SUNDAY, JANUARY 20, 2008**

On Sunday, January 20, 2008, for the trade date of Monday, January 21, 2008, CME Group will list for trading on CME Globex® four March quarterly cycle contract month calendar spreads for Brazilian Real futures. The exchange is responding to customer interest in trading more March quarterly cycle contract month spreads in Brazilian Real futures.

Effective Sunday, January 20, 2008, CME Group will add the following four **new** March quarterly cycle calendar spreads for Brazilian Real futures to CME Globex:

2<sup>nd</sup> March Quarterly vs. 1<sup>st</sup> March Quarterly  
3<sup>rd</sup> March Quarterly vs. 1<sup>st</sup> March Quarterly  
4<sup>th</sup> March Quarterly vs. 1<sup>st</sup> March Quarterly  
3<sup>rd</sup> March Quarterly vs. 2<sup>nd</sup> March Quarterly

Current serial contract month calendar spreads for Brazilian Real futures on CME Globex:

Month 2 vs. Month 1  
Month 3 vs. Month 1  
Month 4 vs. Month 1  
Month 3 vs. Month 2  
Month 4 vs. Month 2  
Month 5 vs. Month 2

Current outrights for Brazilian Real futures on CME Globex:

12 consecutive months listed for trading on CME Globex  
Month 1, Month 2, Month 3, ..., Month 12

Please see the table on the back page of this Special Executive Report for an illustration of both the new March quarterly cycle contract month calendar spreads, the current serial contract month calendar spreads, and the outright listings of Brazilian Real futures on CME Globex.

If you have questions, please contact Scott Brusso, Director, FX Products, at 312-930-3133, or Steve Youngren, Associate Director, Financial Product Development, at 312-930-4583.

**TICKER SYMBOLS\* FOR CME GLOBEX® BRAZILIAN REAL FUTURES NEW MARCH CYCLE CALENDAR AND CURRENT SERIAL MONTH CALENDAR SPREADS, AND OUTRIGHT SERIAL MONTH LISTINGS**

Effective Sunday, January 20, 2008 for the trade date of Monday, January 21, 2008.

<b>Contract Month</b>	<b>Feb 08</b>	<b>Mar 08 (1<sup>st</sup> Qtr)</b>	<b>Apr 08</b>	<b>May 08</b>	<b>Jun 08 (2<sup>nd</sup> Qtr)</b>	<b>Jul 08</b>	<b>Aug 08</b>	<b>Sep 08 (3<sup>rd</sup> Qtr)</b>	<b>Oct 08</b>	<b>Nov 08</b>	<b>Dec 08 (4<sup>th</sup> Qtr)</b>	<b>Jan 09</b>
<b>Serial Position</b>	<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>	<b>5</b>	<b>6</b>	<b>7</b>	<b>8</b>	<b>9</b>	<b>10</b>	<b>11</b>	<b>12</b>
<b>Four New March Calendar Spreads</b>	NA	6LM8-6LH8 <sup>1</sup> ; 6LU8-6LH8; 6LZ8-6LH8	NA	NA	6LU8-6LM8	NA	NA	NA	NA	NA	NA	NA
<b>Six Current Serial Calendar Spreads</b>	6LH8-6LG8; 6LJ8-6LG8; 6LK8-6LG8	6LJ8-6LH8; 6LK8-6LH8; 6LM8-6LH8 <sup>1</sup>	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA
<b>Current 12 Consecutive Serial Outrights</b>	6LG8	6LH8	6LJ8	6LK8	6LM8	6LN8	6LQ8	6LU8	6LV8	6LX8	6LZ8	6LF9

\* The first two characters of "6L" are the ticker symbol for CME Group Brazilian Real futures contracts traded on CME Globex. The second two characters, for example, "H8" denote the contract month letter and year labels, in this case, March 2008.  
NA is not applicable.

Source: CME Group Financial Research

<sup>1</sup> Please note that upon occasion a given spread definition may be identical for the serial and quarterly listing procedures.