



A CME/Chicago Board of Trade/NYMEX Company

Special Executive Report

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December 10, 2009

CME GROUP ANNOUNCES JANUARY 2010 BRAZILIAN REAL FUTURES AND OPTIONS CONTRACTS TERMINATE TRADING WEDNESDAY, DECEMBER 30, 2009

The January 2010 Brazilian real futures and options termination of trading day is changed from Thursday, December 31, 2009, to Wednesday, December 30, 2009, given notification from the Central Bank of Brazil (Banco Central do Brasil) of its procedures for determination of the end-of-month spot "PTAX Rate." On Wednesday, December 9, 2009, the Central Bank of Brazil (Banco Central do Brasil) informed us that the end-of-month spot "PTAX Rate" that it will publish on Thursday, December 31, 2009, will be the same rate as determined and published on Wednesday, December 30, 2009. We use the reciprocal of the end-of-month "PTAX Rate" to cash settle expiring Brazilian real futures and options contracts. The contracts are listed by and subject to the rules of CME. The CFTC has been notified of this change.

The exchange changed the January 2010 Brazilian real contracts termination date to enable the futures last trading date to coincide with the date of determination of the spot market rate used for final settlement. We have taken this same action for the last nine years regarding the termination of trading for the January 2009, January 2008, January 2007, January 2006, January 2005, January 2004, January 2003, January 2002 and January 2001 Brazilian real futures and options contracts. There are no contracts open in either the January 2010 Brazilian real futures or options on futures contracts as of the writing of this notice.

If you have any questions, please contact Steve Youngren, Associate Director, Financial Product Development, at (312) 930-4583, or Scott Brusso, Director, Foreign Exchange, at (312) 930-3133.

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