



Special Executive Report

S-5526

December 17, 2010

CME GROUP ANNOUNCES JANUARY 2011 BRAZILIAN REAL FUTURES AND OPTIONS CONTRACTS TERMINATE TRADING THURSDAY, DECEMBER 30, 2010

The January 2011 Brazilian real futures and options termination of trading day is changed from Friday, December 31, 2010, to Thursday, December 30, 2010, 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 15, 2010, the Central Bank of Brazil (Banco Central do Brasil) confirmed that the end-of-month spot "PTAX Rate" that it will publish on Friday, December 31, 2010, will be the same rate as determined and published on Thursday, December 30, 2010. CME uses 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 2011 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. CME has taken this same action for the last ten years regarding the termination of trading for the January 2010, 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. As of the writing of this notice, there were 102 contracts of open interest in the January 2011 CME Brazilian real futures contract and no open interest in the January 2011 CME Brazilian real options on futures contracts as of the close of business on Tuesday, December 14, 2010.

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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