

December 13, 2005

Ms. Jean A. Webb  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, NW  
Washington, DC 20581

RE: Section 5c(c)(1), Part 40.6(a) – Rule Certification for Change in the January 2006 CME  
Brazilian Real Futures and Options Termination of Trading Day.  
CME Submission 05-131.

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commission that, analogous to CME procedures for the last five years, the Exchange is interpreting the termination of trading day for the January 2006 CME Brazilian real futures and options to be Thursday, December 29, 2005. The Central Bank of Brazil has informed CME today that it will release the same "PTAX Rate" on Friday, December 30, 2005, that was calculated based on spot market activity for Thursday, December 29, 2005. Although the last business day of the month for the Central Bank of Brazil is Friday, December 30, 2005, the published "PTAX Rate" of December 30, 2005, will be the same as the "PTAX Rate" of December 29, 2005. Therefore, for the purpose of determining the termination of trading day for the January 2006 CME Brazilian real futures and options contracts, the last business day of the month for the Central Bank of Brazil is Thursday, December 29, 2005, when the end-of-month "PTAX Rate" will be first issued. There are eighty-eight contracts of open interest in the January 2006 CME Brazilian real futures and no open interest in the January 2006 CME Brazilian real options on futures contracts. CME Clearing House has telephoned all of the CME clearing firms holding open interest in the January 2006 CME Brazilian real futures contracts and notified them of the termination of trading date change.

This change in the termination of trading day for the January 2006 CME Brazilian real futures and options contracts will be communicated to members in CME Special Executive Report, S-4390, dated Thursday, December 15, 2005.

The Exchange notes that this action neither violates nor is inconsistent with any provision of the Commodity Exchange Act or of the rules thereunder. There were no substantive opposing views to this proposal.

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If you require any additional information regarding this action, please do not hesitate to contact Mr. Steven Youngren at 312-930-4583 or via e-mail at [syoungre@cme.com](mailto:syoungre@cme.com). Please reference our CME Submission 05-131 on all future correspondence regarding this notification.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski". The signature is fluid and cursive, with a large initial "J" and "L".

John W. Labuszewski  
Director, Research & Product Development