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OFFICE OF THE SECRETARIAT

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December 15, 2010

Mr. David Stawick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, NW  
Washington, DC 20581

**RE: Section 5c(c)(1), Part 40.6(a) – Rule Certification for Change in the January 2011  
CME Group Brazilian Real Futures and Options Termination of Trading Day.  
CME Submission 10-376**

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commodity Futures Trading Commission that, consistent with CME procedures for the last ten years, the Exchange is interpreting the termination of trading day for the January 2011 CME Brazilian real futures and options to be Thursday, December 30, 2010. The Central Bank of Brazil has informed CME that it will release the same "PTAX Rate" on Friday, December 31, 2010, that was calculated based on spot market activity for Thursday, December 30, 2010. Although the last business day of the month for the Central Bank of Brazil is Friday, December 31, 2010, the published "PTAX Rate" of December 31, 2010, will be the same as the "PTAX Rate" of Thursday, December 30, 2010. Therefore, for the purpose of determining the termination of trading day for the January 2011 Brazilian real futures and options contracts, the last business day of the month for the Central Bank of Brazil is Thursday, December 30, 2010, when the end-of-month "PTAX Rate" will be first issued. As of Tuesday, December 14, 2010, there were 102 contracts open in the January 2011 Brazilian real futures contracts and no open interest in the January 2011 Brazilian real options on futures contracts. CME Clearing has contacted the clearing firms representing both the long and short sides of the open interest to notify them of this change.

This change in the termination of trading day for the January 2011 CME Brazilian real futures and options contracts will be communicated to shareholder/members in CME Group Special Executive Report, S-5526, dated Friday, December 17, 2010. The exchange notes that this action neither violates nor is inconsistent with any provision of the Commodity Exchange Act or of the rules there under. There were no substantive opposing views to this proposal.

If you require any additional information, please do not hesitate to contact Mr. Steven Youngren at 312-930-4583 or via e-mail at [Steve.Youngren@cmegroup.com](mailto:Steve.Youngren@cmegroup.com) or me at 312-466-7478. Please reference our CME Submission No. 10-376 on all future correspondence regarding this notification.

Sincerely,

/s/ Tim Elliott  
Director and Associate General Counsel