



20 South Wacker Drive
Chicago, IL 60606-7499
www.cme.com

312/930.1000 tel
312/466.4410 fax

December 20, 2006

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

**RE: Section 5c(e)(1), Part 40.6(a) – Rule Certification for Change in the January 2007 CME
Brazilian Real Futures and Options Termination of Trading Day.
CME Submission 06-119.**

Dear Ms. Donovan:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commission that, analogous to CME procedures for the last six years, the Exchange is interpreting the termination of trading day for the January 2007 CME Brazilian real futures and options to be Thursday, December 28, 2006. The Central Bank of Brazil has informed CME today that it will release the same "PTAX Rate" on Friday, December 29, 2006, that was calculated based on spot market activity for Thursday, December 28, 2006. Although the last business day of the month for the Central Bank of Brazil is Friday, December 29, 2006, the published "PTAX Rate" of December 29, 2006, will be the same as the "PTAX Rate" of December 28, 2006. Therefore, for the purpose of determining the termination of trading day for the January 2007 CME Brazilian real futures and options contracts, the last business day of the month for the Central Bank of Brazil is Thursday, December 28, 2006, when the end-of-month "PTAX Rate" will be first issued. There are sixteen contracts of open interest in the January 2007 CME Brazilian real futures and no open interest in the January 2007 CME Brazilian real options on futures contracts. CME Clearing House has telephoned all of the CME clearing firms holding open interest in the January 2007 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 2007 CME Brazilian real futures and options contracts will be communicated to members in CME Special Executive Report, S-4525, dated Thursday, December 21, 2006. 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 syoungre@cme.com. Please reference our CME Submission 06-119 on all future correspondence regarding this notification.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski", written in a cursive style.

John W. Labuszewski
Managing Director, Research & Product Development