

## Special Executive Report

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June 23, 2009

**NEW CME\$INDEX™ CURRENCY WEIGHTS FOR 2009**

The Board of Governors of the U.S. Federal Reserve System (Fed) has issued revised currency weights effective as of Friday, May 1, 2009. As per Exchange rules, CME Group will adopt the new weights for the CME\$INDEX on Wednesday, July 1, 2009 (the first trading day of the second calendar month after the revision). Currency weights are often revised by the Fed during the beginning of each calendar year, but can also be revised at any time throughout the year as they were in this case.

<b>CME\$INDEX Currency Weights</b>		
<b>Country or Region/Currency</b>	<b>2008 Weights (%)</b>	<b>New 2009 Weights (%)</b>
European Union/euro	44.3653	45.2840
Japan/yen	22.8210	22.1649
United Kingdom/pound	15.6857	14.5479
Switzerland/franc	5.4690	5.9359
Australia/dollar	3.9662	4.1163
Canada/dollar	3.5250	3.6097
Sweden/krona	4.1678	4.3413

The exchange rate of each currency within the Index has been assigned with a specific weight that reflects the relative competitiveness of U.S. goods in foreign markets. These weights capture the effect of global competition and are based on a set of competitive weights published by the Fed. The weights above have been rounded to the fourth decimal place (0.0001%) and the sum of the currency weights in the Index will always total 100 percent.

In addition, the adjustment factor (multiplier  $B(t)$  for the Index formula which changes when the currency weights change to ensure index continuity) will be calculated on the last day of trading for the CME\$INDEX of the previous month (June 2009) before implementation of the new weights. The value of the new multiplier will be calculated using closing spot exchange rates from Tuesday, June 30, 2009.

If you have any questions, please contact Steve Youngren, Associate Director, Financial Research and Product Development, at (312) 930-4583 or via email at [Steve.Youngren@cmegroup.com](mailto:Steve.Youngren@cmegroup.com) or Lori Aldinger, Associate Director, Financial Research and Product Development, at (312) 930-2337 or via email at [Lori.Aldinger@cmegroup.com](mailto:Lori.Aldinger@cmegroup.com).