

Advisory #: 12-546

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: December 18, 2012

SUBJECT: UPDATED: December 2012 Final Foreign Currency Settlement Prices

Updated to reflect final settlement prices for the contracts highlighted below

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
CD - Canadian Dollar	100,000.00	1.0151	101,510.00	USD
M6C - E-micro USD/CAD	10,000.00	0.9851	9,851.00	CAD
MCD - E-micro CAD/USD	10,000.00	1.0151	10,151.00	USD
TRY - Turkish Lira	200,000.00	1.7842	356,840.00	TRY
TRE - EC/TRY Cross Rate	125,000.00	2.3512	293,900.00	TRY
AD - Australian Dollar	100,000.00	1.0544	105,440.00	USD
BP - British Pound	62,500.00	1.6202	101,262.50	USD
CZ - Czech Koruna	4,000,000.00	0.052214	208,856.00	USD
EC - Euro FX	125,000.00	1.3171	164,637.50	USD
FR - Hungarian Forint	30,000,000.00	0.004575	137,250.00	USD
IS - Israeli Shekel	1,000,000.00	0.26468	264,680.00	USD
JY - Japanese Yen	12,500,000	0.011943	149,287.50	USD
M6A - E-Micro AUD/USD	10,000.00	1.0544	10,544.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.6202	10,126.25	USD
M6E - E-Micro EUR/USD	12,500.00	1.3171	16,463.75	USD
M6J - E-Micro USD/JPY	10,000.00	83.73	837,300.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.9174	9,174.00	CHF
MJY - E-Micro JPY/USD	1,250,000	0.011943	14,928.75	USD
MP - Mexican Peso	500,000.00	0.078275	39,137.50	USD
MSF - E-Micro CHF/USD	12,500.00	1.09	13,625.00	USD
NE - New Zealand Dollar	100,000.00	0.8448	84,480.00	USD
PZ - Polish Zloty	500,000.00	0.32212	161,060.00	USD
RA - South African Rand	500,000.00	0.116925	58,462.50	USD
SE - Swedish Krona	2,000,000.00	0.15064	301,280.00	USD
SF - Swiss Franc	125,000.00	1.09	136,250.00	USD
UN - Norwegian Krone	2,000,000.00	0.1788	357,600.00	USD
AC - AD/CD cross rate	200,000.00	1.0377	207,540.00	CAD
AJ - AD/JY cross rate	200,000.00	88.29	17,658,000.00	JPY

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AN - AD/NE cross rate	200,000.00	1.2481	249,620.00	NZD
BF - BP/SF cross rate	125,000.00	1.4864	185,800.00	CHF
BY - BP/JY cross rate	125,000.00	135.66	16,957,500.00	JPY
CA - EC/AD cross rate	125,000.00	1.2491	156,137.50	AUD
CC - EC/CD cross rate	125,000.00	1.2962	162,025.00	CAD
CN - EC/UN cross rate	125,000.00	7.3665	920,812.50	NOK
CY - CD/JY cross rate	200,000.00	85.08	17,016,000.00	JPY
K - Czech Koruna/Euro	4,000,000.00	0.039644	158,576.00	EUR
KE - EC/SE cross rate	125,000.00	8.7435	1,092,937.50	SEK
R - Hungarian Forint/Euro	30,000,000.00	0.0034736	104,208.00	EUR
RF - EC/SF cross rate	125,000.00	1.2083	151,037.50	CHF
RP - EC/BP cross rate	125,000.00	0.8129	101,612.50	GBP
RY - EC/JY cross rate	125,000.00	110.28	13,785,000.00	JPY
SJ - SF/JY cross rate	250,000.00	91.265	22,816,250.00	JPY
Z - Polish Zloty/Euro	500,000.00	0.24456	122,280.00	EUR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.3171	\$65,855.00
Japanese Yen	2,500,000.00	0.011943	\$29,857.50
British Pound	12,500.00	1.6202	\$20,252.50
Swiss Franc	12,500.00	1.09	\$13,625.00
Australian Dollar	10,000.00	1.0544	\$10,544.00
Canadian Dollar	10,000.00	1.0161	\$10,161.00