

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

ADVISORY #: 09-395

DATE: September 15, 2009

SUBJECT: **REVISED:** September 2009 Final Foreign Currency Settlement Prices

Revised to reflect Canadian; Turkish Lira and EC/TRY Cross Rate prices

Symbol - Contract	Settlement	USD Equivalent
CD – Canadian Dollar	0.9235	USD 99,235.00
TRY – Turkish Lira	1.4970	TRY 299,400.00
TRE – EC/TRY Cross Rate	2.1872	TRY 273,400.00
AD - Australian Dollar	0.8598	USD 85,980.00
BP - British Pound	1.6579	USD 103,618.75
CZ - Czech Koruna	0.057336	USD 229,344.00
DR - US Dollar Index	81.876	USD 81,876.00
EC - Euro FX	1.4606	USD 182,575.00
FR - Hungarian Forint	0.0053480	USD 160,440.00
IS - Israeli Shekel	0.26469	USD 264,690.00
JY - Japanese Yen	0.011010	USD 137,625.00
MP - Mexican Peso	0.074775	USD 37,387.50
NE - New Zealand Dollar	0.7003	USD 70,030.00
PZ - Polish Zloty	0.34862	USD 174,310.00
RA - South African Rand	0.133800	USD 66,900.00
SE - Swedish Krona	0.14235	USD 284,700.00
SF - Swiss Franc	0.9650	USD 120,625.00
UN - Norwegian Krone	0.16852	USD 337,040.00
AC - AD/CD cross rate	0.9333	CAD 186,660.00
AJ - AD/JY cross rate	78.09	JPY 15,618,000.00
AN - AD/NE cross rate	1.2278	NZD 245,560.00
BF - BP/SF cross rate	1.7180	CHF 214,750.00
BY - BP/JY cross rate	150.58	JPY 18,822,500.00
CA - EC/AD cross rate	1.6988	AUD 212,350.00
CC - EC/CD cross rate	1.5855	CAD 198,187.50
CN - EC/UN cross rate	8.6670	NOK 1,083,375.00
CY - CD/JY cross rate	83.67	JPY 16,734,000.00
K - Euro/Czech Koruna	0.039256	EUR 157,024.00

KE - EC/SE cross rate	10.2605	SEK 1,282,562.50
R - Euro/Hungarian Forint	0.0036616	EUR 109,848.00
RF - EC/SF cross rate	1.5136	CHF 189,200.00
RP - EC/BP cross rate	0.88100	GBP 110,125.00
RY - EC/JY cross rate	132.66	JPY 16,582,500.00
SJ - SF/JY cross rate	87.650	JPY 21,912,500.00
Z - Euro/Polish Zloty	0.23868	EUR 119,340.00

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	45.2840%	\$37,076.73	1.4606	25,384.59 EUR
Japanese Yen	22.1649%	\$18,147.73	0.011010	1,648,296.00 JPY
British Pound	14.5479%	\$11,911.24	1.6579	7,184.53 GBP
Swiss Frank	5.9359%	\$4,860.08	0.9650	5,036.35 CHF
Swedish Krona	4.3413%	\$3,554.48	0.14235	24,970.02 SEK
Australian Dollar	4.1163%	\$3,370.26	0.8598	3,919.82 AUD
Canadian Dollar	3.6097%	\$2,955.48	0.9212	3,208.29 CAD