

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

ADVISORY #: 09-557

DATE: December 14, 2009

SUBJECT: **Revised:** December 2009 Final Foreign Currency Settlement Prices

Revised to reflect final settlement prices for Canadian dollar; Turkish lira and the EC/TRY

Symbol - Contract	Settlement	USD Equivalent
CD - Canadian Dollar	0.9425	USD 94,250.00
TRY - Turkish Lira	1.5027	TRY 300,540.00
TRE - EC/TRY Cross Rate	2.1988	TRY 274,850.00
AD - Australian Dollar	0.9121	USD 91,210.00
BP - British Pound	1.6242	USD 101,512.50
CZ - Czech Koruna	0.056802	USD 227,208.00
DR - US Dollar Index	81.315	USD 81,315.00
EC - Euro FX	1.4641	USD 183,012.50
FR - Hungarian Forint	0.0053492	USD 160,476.00
IS - Israeli Shekel	0.26389	USD 263,890.00
JY - Japanese Yen	0.011304	USD 141,300.00
MP - Mexican Peso	0.077925	USD 38,962.50
NE - New Zealand Dollar	0.7263	USD 72,630.00
PZ - Polish Zloty	0.35216	USD 176,080.00
RA - South African Rand	0.134100	USD 67,050.00
SE - Swedish Krona	0.14074	USD 281,480.00
SF - Swiss Franc	0.9687	USD 121,087.50
UN - Norwegian Krone	0.17264	USD 345,280.00
AC - AD/CD cross rate	0.9691	CAD 193,820.00
AJ - AD/JY cross rate	80.69	JPY 16,138,000.00
AN - AD/NE cross rate	1.2558	NZD 251,160.00
BF - BP/SF cross rate	1.6767	CHF 209,587.50
BY - BP/JY cross rate	143.68	JPY 17,960,000.00
CA - EC/AD cross rate	1.6052	AUD 200,650.00
CC - EC/CD cross rate	1.5556	CAD 194,450.00
CN - EC/UN cross rate	8.4805	NOK 1,060,062.50
CY - CD/JY cross rate	83.26	JPY 16,652,000.00
K - Euro/Czech Koruna	0.038796	EUR 155,184.00

KE - EC/SE cross rate	10.4030	SEK 1,300,375.00
R - Euro/Hungarian Forint	0.0036536	EUR 109,608.00
RF - EC/SF cross rate	1.5114	CHF 188,925.00
RP - EC/BP cross rate	0.90145	GBP 112,681.25
RY - EC/JY cross rate	129.52	JPY 16,190,000.00
SJ - SF/JY cross rate	85.695	JPY 21,423,750.00
Z - Euro/Polish Zloty	0.24054	EUR 120,270.00

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	45.2840%	\$36,822.68	1.4641	25,150.39 EUR
Japanese Yen	22.1649%	\$18,023.39	0.011304	1,594,426.00 JPY
British Pound	14.5479%	\$11,829.62	1.6242	7,283.35 GBP
Swiss Frank	5.9359%	\$4,826.78	0.9687	4,982.74 CHF
Swedish Krona	4.3413%	\$3,530.13	0.14074	25,082.62 SEK
Australian Dollar	4.1163%	\$3,347.17	0.9121	3,669.74 AUD
Canadian Dollar	3.6097%	\$2,935.23	0.9412	3,118.60 CAD