

## Advisory Notice

Clearing House

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

ADVISORY #: 10-107

DATE: March 16, 2010

SUBJECT: **REVISED:** March 2010 Final Foreign Currency Settlement Prices

**\*Advisory has been revised to include settlement prices for Canadian dollar; Turkish lira and EC/TRY Cross Rate\***

Symbol - Contract	Settlement	USD Equivalent
CD – Canadian Dollar	0.9848	USD 98,480.00
TRY – Turkish Lira	1.5270	TRY 305,400.00
TRE – EC/TRY Cross Rate	2.0905	TRY 261,312.50
AD - Australian Dollar	0.9129	USD 91,290.00
BP - British Pound	1.5068	USD 94,175.00
CZ - Czech Koruna	0.053754	USD 215,016.00
DR - US Dollar Index	85.198	USD 85,198.00
EC - Euro FX	1.3698	USD 171,225.00
FR - Hungarian Forint	0.0051766	USD 155,298.00
IS - Israeli Shekel	0.26896	USD 268,960.00
JY - Japanese Yen	0.011026	USD 137,825.00
MP - Mexican Peso	0.079625	USD 39,812.50
NE - New Zealand Dollar	0.7010	USD 70,100.00
PZ - Polish Zloty	0.35170	USD 175,850.00
RA - South African Rand	0.135225	USD 67,612.50
SE - Swedish Krona	0.14090	USD 281,800.00
SF - Swiss Franc	0.9428	USD 117,850.00
UN - Norwegian Krone	0.17077	USD 341,540.00
AC - AD/CD cross rate	0.9315	CAD 186,300.00
AJ - AD/JY cross rate	82.80	JPY 16,560,000.00
AN - AD/NE cross rate	1.3023	NZD 260,460.00
BF - BP/SF cross rate	1.5982	CHF 199,775.00
BY - BP/JY cross rate	136.66	JPY 17,082,500.00
CA - EC/AD cross rate	1.5005	AUD 187,562.50
CC - EC/CD cross rate	1.3978	CAD 174,725.00
CN - EC/UN cross rate	8.0215	NOK 1,002,687.50

CY - CD/JY cross rate	88.88	JPY 17,776,000.00
K - Euro/Czech Koruna	0.039242	EUR 156,968.00
KE - EC/SE cross rate	9.7220	SEK 1,215,250.00
R - Euro/Hungarian Forint	0.0037790	EUR 113,370.00
RF - EC/SF cross rate	1.4529	CHF 181,612.50
RP - EC/BP cross rate	0.90910	GBP 113,637.50
RY - EC/JY cross rate	124.23	JPY 15,528,750.00
SJ - SF/JY cross rate	85.505	JPY 21,376,250.00
Z - Euro/Polish Zloty	0.25676	EUR 128,380.00

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	45.2840%	\$38,581.06	1.3698	28,165.47 EUR
Japanese Yen	22.1649%	\$18,884.05	0.011026	1,712,684.00 JPY
British Pound	14.5479%	\$12,394.52	1.5068	8,225.72 GBP
Swiss Frank	5.9359%	\$5,057.27	0.9428	5,364.09 CHF
Swedish Krona	4.3413%	\$3,698.70	0.14090	26,250.54 SEK
Australian Dollar	4.1163%	\$3,507.01	0.9129	3,841.61 AUD
Canadian Dollar	3.6097%	\$3,075.39	0.9798	3,138.80 CAD