

Advisory Notice

Clearing House

10-389

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: September 13, 2010

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

Updated to include settlement prices for Canadian dollar; Turkish lira and EC/TRY Cross Rate

Symbol - Contract	Settlement	USD Equivalent
CD – Canadian Dollar	0.9742	USD 97,420.00
TRY – Turkish Lira	1.4956	TRY 299,120.00
TRE – EC/TRY Cross Rate	1.9246	TRY 240,575.00
AD - Australian Dollar	0.9342	USD 93,420.00
BP - British Pound	1.5405	USD 96,281.25
CZ - Czech Koruna	0.052034	USD 208,136.00
EC - Euro FX	1.2838	USD 160,475.00
FR - Hungarian Forint	0.0045282	USD 135,846.00
FXD – DJ CME FX\$INDEX	144.6470	USD 144,647.00
IS - Israeli Shekel	0.26553	USD 265,530.00
JY - Japanese Yen	0.011912	USD 148,900.00
MP - Mexican Peso	0.077750	USD 38,875.00
NE - New Zealand Dollar	0.7328	USD 73,280.00
PZ - Polish Zloty	0.32590	USD 162,950.00
RA - South African Rand	0.140000	USD 70,000.00
SE - Swedish Krona	0.13958	USD 279,160.00
SF - Swiss Franc	0.9887	USD 123,587.50
UN - Norwegian Krone	0.16343	USD 326,860.00
AC - AD/CD cross rate	0.9611	CAD 192,220.00
AJ - AD/JY cross rate	78.43	JPY 15,686,000.00
AN - AD/NE cross rate	1.2748	NZD 254,960.00
BF - BP/SF cross rate	1.5581	CHF 194,762.50
BY - BP/JY cross rate	129.32	JPY 16,165,000.00
CA - EC/AD cross rate	1.3742	AUD 171,775.00
CC - EC/CD cross rate	1.3208	CAD 165,100.00
CN - EC/UN cross rate	7.8555	NOK 981,937.50
CY - CD/JY cross rate	81.60	JPY 16,320,000.00
K - Euro/Czech Koruna	0.040532	EUR 162,128.00
KE - EC/SE cross rate	9.1975	SEK 1,149,687.50

R - Euro/Hungarian Forint	0.0035272	EUR 105,816.00
RF - EC/SF cross rate	1.2985	CHF 162,312.50
RP - EC/BP cross rate	0.83335	GBP 104,168.75
RY - EC/JY cross rate	107.77	JPY 13,471,250.00
SJ - SF/JY cross rate	83.000	JPY 20,750,000.00
Z - Euro/Polish Zloty	0.25386	EUR 126,930.00

Component	Foreign Currency Amounts	FX Rate	US Dollar Value
Euro FX	50,000.00	1.2838	\$64,190.00
Japanese Yen	2,500,000.00	0.011912	\$29,780.00
British Pound	12,500.00	1.5405	\$19,256.25
Swiss Frank	12,500.00	0.9887	\$12,358.75
Australian Dollar	10,000.00	0.9342	\$9,342.00
Canadian Dollar	10,000.00	0.9720	\$9,720.00