

Advisory Notice

Clearing House

10-494

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: December 13, 2010

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

Revised to reflect final settlement prices for Canadian dollar, E-micro USD/CAD; Turkish lira and EC/TRY cross rate

Symbol – Contract	Settlement	USD Equivalent
CD – Canadian Dollar	0.9905	USD 99,050.00
M6C – E-micro USD/CAD	1.0096	CAD 10,096.00
TRY – Turkish Lira	1.5042	TRY 300,840.00
TRE – EC/TRY Cross Rate	2.0153	TRY 251,912.50
AD - Australian Dollar	0.9939	USD 99,390.00
BP - British Pound	1.5787	USD 98,668.75
CZ - Czech Koruna	0.052962	USD 211,848.00
EC - Euro FX	1.3331	USD 166,637.50
FR - Hungarian Forint	0.0048010	USD 144,030.00
IS - Israeli Shekel	0.27755	USD 277,550.00
JY - Japanese Yen	0.011945	USD 149,312.50
M6A - E-Micro AUD/USD - M6A	0.9939	USD 9,939.00
M6B - E-Micro GBP/USD - M6B	1.5787	USD 9,866.88
M6E - E-Micro EUR/USD - M6E	1.3331	USD 16,663.75
M6J - E-Micro USD/JPY - M6J	83.7200	JPY 837,200.00
M6S - E-Micro USD/CHF - M6S	0.9705	CHF 9,705.00
MP - Mexican Peso	0.080675	USD 40,337.50
NE - New Zealand Dollar	0.7544	USD 75,440.00
PZ - Polish Zloty	0.33254	USD 166,270.00
RA - South African Rand	0.146325	USD 73,162.50
SE - Swedish Krona	0.14560	USD 291,200.00
SF - Swiss Franc	1.0304	USD 128,800.00
UN - Norwegian Krone	0.16805	USD 336,100.00
AC - AD/CD cross rate	0.9997	CAD 199,940.00
AJ - AD/JY cross rate	83.21	JPY 16,642,000.00

AN - AD/NE cross rate	1.3175	NZD 263,500.00
BF - BP/SF cross rate	1.5321	CHF 191,512.50
BY - BP/JY cross rate	132.16	JPY 16,520,000.00
CA - EC/AD cross rate	1.3413	AUD 167,662.50
CC - EC/CD cross rate	1.3409	CAD 167,612.50
CN - EC/UN cross rate	7.9330	NOK 991,625.00
CY - CD/JY cross rate	83.23	JPY 16,646,000.00
K - Euro/Czech Koruna	0.039728	EUR 158,912.00
KE - EC/SE cross rate	9.1560	SEK 1,144,500.00
R - Euro/Hungarian Forint	0.0036014	EUR 108,042.00
RF - EC/SF cross rate	1.2938	CHF 161,725.00
RP - EC/BP cross rate	0.84445	GBP 105,556.25
RY - EC/JY cross rate	111.60	JPY 13,950,000.00
SJ - SF/JY cross rate	86.260	JPY 21,565,000.00
Z - Euro/Polish Zloty	0.24944	EUR 124,720.00

Component	Foreign Currency Amount	FX Rate	US Dollar Value
Euro FX	50,000.00	1.3331	\$66,655.00
Japanese Yen	2,500,000.00	0.011945	\$29,862.50
British Pound	12,500.00	1.5787	\$19,733.75
Swiss Franc	12,500.00	1.0304	\$12,880.00
Australian Dollar	10,000.00	0.9939	\$9,939.00
Canadian Dollar	10,000.00	0.9942	\$9,942.00