

Advisory Notice

Clearing House

11-197

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: June 14, 2011

SUBJECT: REVISED: June 2011 Final Foreign Currency Settlement Prices

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

Symbol - Contract	Settlement	USD Equivalent
CD – Canadian Dollar	1.0325	USD 103,250.00
M6C – E-micro USD/CAD	0.9685	CAD 9,685.00
MCD – E-micro CAD/USD	1.0325	USD 10,325.00
TRY – Turkish Lira	1.571	TRY 314,200.00
TRE – EC/TRY Cross Rate	2.2685	TRY 283,562.50
AD - Australian Dollar	1.0574	USD 105,740.00
BP - British Pound	1.6320	USD 102,000.00
CZ - Czech Koruna	0.059656	USD 238,624.00
EC - Euro FX	1.4394	USD 179,925.00
FR - Hungarian Forint	0.0054366	USD 163,098.00
IS - Israeli Shekel	0.29291	USD 292,910.00
JY - Japanese Yen	0.012461	USD 155,762.50
M6A - E-Micro AUD/USD - M6A	1.0574	USD 10,574.00
M6B - E-Micro GBP/USD - M6B	1.6320	USD 10,200.00
M6E - E-Micro EUR/USD - M6E	1.4394	USD 17,992.50
M6J - E-Micro USD/JPY - M6J	80.2500	JPY 802,500.00
M6S - E-Micro USD/CHF - M6S	0.8368	CHF 8,368.00
MJY - E-Micro JPY/USD - MJY	0.012461	USD 15,576.25
MP - Mexican Peso	0.084400	USD 42,200.00
MSF - E-Micro CHF/USD - MSF	1.1951	USD 14,938.75
NE - New Zealand Dollar	0.8143	USD 81,430.00
PZ - Polish Zloty	0.36664	USD 183,320.00
RA - South African Rand	0.147250	USD 73,625.00
SE - Swedish Krona	0.15818	USD 316,360.00
SF - Swiss Franc	1.1951	USD 149,387.50

UN - Norwegian Krone	0.18359	USD 367,180.00
AC - AD/CD cross rate	1.0329	CAD 206,580.00
AJ - AD/JY cross rate	84.86	JPY 16,972,000.00
AN - AD/NE cross rate	1.2985	NZD 259,700.00
BF - BP/SF cross rate	1.3656	CHF 170,700.00
BY - BP/JY cross rate	130.97	JPY 16,371,250.00
CA - EC/AD cross rate	1.3613	AUD 170,162.50
CC - EC/CD cross rate	1.4061	CAD 175,762.50
CN - EC/UN cross rate	7.8405	NOK 980,062.50
CY - CD/JY cross rate	82.15	JPY 16,430,000.00
K - Euro/Czech Koruna	0.041446	EUR 165,784.00
KE - EC/SE cross rate	9.1000	SEK 1,137,500.00
R - Euro/Hungarian Forint	0.0037770	EUR 113,310.00
RF - EC/SF cross rate	1.2044	CHF 150,550.00
RP - EC/BP cross rate	0.88200	GBP 110,250.00
RY - EC/JY cross rate	115.51	JPY 14,438,750.00
SJ - SF/JY cross rate	95.905	JPY 23,976,250.00
Z - Euro/Polish Zloty	0.25472	EUR 127,360.00

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.4394	\$71,970.00
Japanese Yen	2,500,000.00	0.012461	\$31,152.50
British Pound	12,500.00	1.632	\$20,400.00
Swiss Franc	12,500.00	1.1951	\$14,938.75
Australian Dollar	10,000.00	1.0574	\$10,574.00
Canadian Dollar	10,000.00	1.0237	\$10,237.00