

Advisory Notice

Clearing House

11-333

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: September 20, 2011

SUBJECT: **REVISED:** September 2011 Final Foreign Currency Settlement Prices

***Revised to reflect the 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	1.0074	100,740.00
M6C – E-micro USD/CAD	0.9927	9,927.00
MCD – E-micro CAD/USD	1.0074	10,074.00
TRY – Turkish Lira	1.807	361,400.00
TRE – EC/TRY Cross Rate	2.465	308,125.00
AD - Australian Dollar	1.0177	USD 101,770.00
BP - British Pound	1.5658	USD 97,862.50
CZ - Czech Koruna	0.055208	USD 220,832.00
EC - Euro FX	1.3606	USD 170,075.00
FR - Hungarian Forint	0.0046658	USD 139,974.00
IS - Israeli Shekel	0.26998	USD 269,980.00
JY - Japanese Yen	0.013039	USD 162,987.50
M6A - E-Micro AUD/USD - M6A	1.0177	USD 10,177.00
M6B - E-Micro GBP/USD - M6B	1.5658	USD 9,786.25
M6E - E-Micro EUR/USD - M6E	1.3606	USD 17,007.50
M6J - E-Micro USD/JPY - M6J	76.6900	JPY 766,900.00
M6S - E-Micro USD/CHF - M6S	0.8863	CHF 8,863.00
MJY - E-Micro JPY/USD - MJY	0.0130	USD 16,298.75
MP - Mexican Peso	0.075625	USD 37,812.50
MSF - E-Micro CHF/USD - MSF	1.1283	USD 14,103.75
NE - New Zealand Dollar	0.8188	USD 81,880.00
PZ - Polish Zloty	0.31058	USD 155,290.00
RA - South African Rand	0.129725	USD 64,862.50
SE - Swedish Krona	0.14827	USD 296,540.00
SF - Swiss Franc	1.1283	USD 141,037.50

UN - Norwegian Krone	0.17488	USD 349,760.00
AC - AD/CD cross rate	1.0092	CAD 201,840.00
AJ - AD/JY cross rate	78.05	JPY 15,610,000.00
AN - AD/NE cross rate	1.2429	NZD 248,580.00
BF - BP/SF cross rate	1.3878	CHF 173,475.00
BY - BP/JY cross rate	120.09	JPY 15,011,250.00
CA - EC/AD cross rate	1.3369	AUD 167,112.50
CC - EC/CD cross rate	1.3493	CAD 168,662.50
CN - EC/UN cross rate	7.7800	NOK 972,500.00
CY - CD/JY cross rate	77.34	JPY 15,468,000.00
K - Euro/Czech Koruna	0.040576	EUR 162,304.00
KE - EC/SE cross rate	9.1765	SEK 1,147,062.50
R - Euro/Hungarian Forint	0.0034292	EUR 102,876.00
RF - EC/SF cross rate	1.2059	CHF 150,737.50
RP - EC/BP cross rate	0.86895	GBP 108,618.75
RY - EC/JY cross rate	104.35	JPY 13,043,750.00
SJ - SF/JY cross rate	86.535	JPY 21,633,750.00
Z - Euro/Polish Zloty	0.22826	EUR 114,130.00

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.3606	\$68,030.00
Japanese Yen	2,500,000.00	0.013039	\$32,597.50
British Pound	12,500.00	1.5658	\$19,572.50
Swiss Franc	12,500.00	1.1283	\$14,103.75
Australian Dollar	10,000.00	1.0177	\$10,177.00
Canadian Dollar	10,000.00	1.0084	\$10,084.00