

Advisory Notice

Clearing House

11-455

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: December 19, 2011

SUBJECT: December 2011 Final Foreign Currency Settlement Prices

Revised to include final foreign settlement currency prices for Canadian dollar; E-micro USD/CAD; E-micro CAD/USD; Turkish Lira and TRY Cross Rate

Symbol - Contract	Settlement	USD Equivalent
CD - Canadian Dollar	0.9737	USD 97,370.00
M6C-E-micro USD/CAD	1.027	CAD 10,270.00
MCD-E-micro CAD/USD	0.9737	USD 9,737.00
TRY-Turkish Lira	1.9038	TRY 380,760.00
TRE-EC/TRY Cross Rate	2.476	TRY 309,500.00
AD - Australian Dollar	0.9945	USD 99,450.00
BP - British Pound	1.5528	USD 97,050.00
CZ - Czech Koruna	0.051408	USD 205,632.00
EC - Euro FX	1.3022	USD 162,775.00
FR - Hungarian Forint	0.0043020	USD 129,060.00
IS - Israeli Shekel	0.26326	USD 263,260.00
JY - Japanese Yen	0.012838	USD 160,475.00
M6A - E-Micro AUD/USD - M6A	0.9945	USD 9,945.00
M6B - E-Micro GBP/USD - M6B	1.5528	USD 9,705.00
M6E - E-Micro EUR/USD - M6E	1.3022	USD 16,277.50
M6J - E-Micro USD/JPY - M6J	77.8900	JPY 778,900.00
M6S - E-Micro USD/CHF - M6S	0.9368	CHF 9,368.00
MJY - E-Micro JPY/USD - MJY	0.0128	USD 16,047.50
MP - Mexican Peso	0.072275	USD 36,137.50
MSF - E-Micro CHF/USD - MSF	1.0675	USD 13,343.75
NE - New Zealand Dollar	0.7609	USD 76,090.00
PZ - Polish Zloty	0.29052	USD 145,260.00
RA - South African Rand	0.119575	USD 59,787.50
SE - Swedish Krona	0.14502	USD 290,040.00
SF - Swiss Franc	1.0675	USD 133,437.50

UN - Norwegian Krone	0.16798	USD 335,960.00
AC - AD/CD cross rate	1.0291	CAD 205,820.00
AJ - AD/JY cross rate	77.47	JPY 15,494,000.00
AN - AD/NE cross rate	1.3070	NZD 261,400.00
BF - BP/SF cross rate	1.4546	CHF 181,825.00
BY - BP/JY cross rate	120.95	JPY 15,118,750.00
CA - EC/AD cross rate	1.3094	AUD 163,675.00
CC - EC/CD cross rate	1.3475	CAD 168,437.50
CN - EC/UN cross rate	7.7520	NOK 969,000.00
CY - CD/JY cross rate	75.28	JPY 15,056,000.00
K - Euro/Czech Koruna	0.039478	EUR 157,912.00
KE - EC/SE cross rate	8.9795	SEK 1,122,437.50
R - Euro/Hungarian Forint	0.0033036	EUR 99,108.00
RF - EC/SF cross rate	1.2199	CHF 152,487.50
RP - EC/BP cross rate	0.83860	GBP 104,825.00
RY - EC/JY cross rate	101.43	JPY 12,678,750.00
SJ - SF/JY cross rate	83.150	JPY 20,787,500.00
Z - Euro/Polish Zloty	0.22310	EUR 111,550.00

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.3022	\$65,110.00
Japanese Yen	2,500,000.00	0.012838	\$32,095.00
British Pound	12,500.00	1.5528	\$19,410.00
Swiss Franc	12,500.00	1.0675	\$13,343.75
Australian Dollar	10,000.00	0.9945	\$9,945.00
Canadian Dollar	10,000.00	0.9664	\$9,664.00