

Advisory Notice

Clearing House

11-89

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: March 15, 2011

SUBJECT: March 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	1.0126	USD 101,260.00
M6C - E-micro USD/CAD	0.9876	CAD 9,876.00
MCD - E-micro CAD/USD	1.0126	USD 10,126.00
TRY – Turkish Lira	1.5766	TRY 315,320.00
TRE – EC/TRY Cross Rate	2.1973	TRY 274,662.50
AD - Australian Dollar	1.0082	USD 100,820.00
BP - British Pound	1.6143	USD 100,893.75
CZ - Czech Koruna	0.057416	USD 229,664.00
EC - Euro FX	1.3964	USD 174,550.00
FR - Hungarian Forint	0.0051086	USD 153,258.00
FXD - DJ CME FX\$INDEX	154.40	USD 154,400.00
IS - Israeli Shekel	0.28169	USD 281,690.00
JY - Japanese Yen	0.012223	USD 152,787.50
M6A - E-Micro AUD/USD - M6A	1.0082	USD 10,082.00
M6B - E-Micro GBP/USD - M6B	1.6143	USD 10,089.38
M6E - E-Micro EUR/USD - M6E	1.3964	USD 17,455.00
M6J - E-Micro USD/JPY - M6J	81.8100	JPY 818,100.00
M6S - E-Micro USD/CHF - M6S	0.9263	CHF 9,263.00
MJY - E-Micro JPY/USD - MJY	0.012223	USD 15,278.75
MP - Mexican Peso	0.083875	USD 41,937.50
MSF - E-Micro CHF/USD - MSF	1.0796	USD 13,495.00
NE - New Zealand Dollar	0.7377	USD 73,770.00
PZ - Polish Zloty	0.34582	USD 172,910.00
RA - South African Rand	0.145025	USD 72,512.50
SE - Swedish Krona	0.15820	USD 316,400.00

SF - Swiss Franc	1.0796	USD 134,950.00
UN - Norwegian Krone	0.17878	USD 357,560.00
AC - AD/CD cross rate	0.9821	CAD 196,420.00
AJ - AD/JY cross rate	82.48	JPY 16,496,000.00
AN - AD/NE cross rate	1.3667	NZD 273,340.00
BF - BP/SF cross rate	1.4953	CHF 186,912.50
BY - BP/JY cross rate	132.07	JPY 16,508,750.00
CA - EC/AD cross rate	1.3850	AUD 173,125.00
CC - EC/CD cross rate	1.3602	CAD 170,025.00
CN - EC/UN cross rate	7.8105	NOK 976,312.50
CY - CD/JY cross rate	83.99	JPY 16,798,000.00
K - Euro/Czech Koruna	0.041118	EUR 164,472.00
KE - EC/SE cross rate	8.8270	SEK 1,103,375.00
R - Euro/Hungarian Forint	0.0036584	EUR 109,752.00
RF - EC/SF cross rate	1.2934	CHF 161,675.00
RP - EC/BP cross rate	0.86500	GBP 108,125.00
RY - EC/JY cross rate	114.24	JPY 14,280,000.00
SJ - SF/JY cross rate	88.325	JPY 22,081,250.00
Z - Euro/Polish Zloty	0.24766	EUR 123,830.00

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.3964	\$69,820.00
Japanese Yen	2,500,000.00	0.012223	\$30,557.50
British Pound	12,500.00	1.6143	\$20,178.75
Swiss Franc	12,500.00	1.0796	\$13,495.00
Australian Dollar	10,000.00	1.0082	\$10,082.00
Canadian Dollar	10,000.00	1.0266	\$10,266.00