

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 16-229
SUBJECT: June 2016 Final Foreign Currency Settlement Prices - UPDATED
DATE: June 14, 2016

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9469	189,380.00	CAD
AD - Australian Dollar	100,000.00	0.74	74,000.00	USD
AJ - AD/JY cross rate	200,000.00	78.76	15,752,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0477	209,540.00	NZD
BF - BP/SF cross rate	125,000.00	1.3788	172,350.00	CHF
BP - British Pound	62,500.00	1.4283	89,268.75	USD
BY - BP/JY cross rate	125,000.00	152.02	19,002,500.00	JPY
CA - EC/AD cross rate	125,000.00	1.5249	190,612.50	AUD
CC - EC/CD cross rate	125,000.00	1.4439	180,487.50	CAD
CD - Canadian Dollar	100,000.00	0.7781	77,810.00	USD
CN - EC/UN cross rate	125,000.00	9.3565	1,169,562.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.5966	659,660.00	USD
CY - CD/JY cross rate	200,000.00	83.18	16,636,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.041684	166,736.00	USD
EC - Euro FX	125,000.00	1.1284	141,050.00	USD
FR - Hungarian Forint	30,000,000.00	0.003606	108,180.00	USD
IS - Israeli Shekel	1,000,000.00	0.25877	258,770.00	USD
JY - Japanese Yen	12,500,000	0.0093955	117,443.75	USD
K - Czech Koruna/Euro	4,000,000.00	0.03694	147,760.00	EUR
KE - EC/SE cross rate	125,000.00	9.324	1,165,500.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.74	7,400.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.4283	8,926.88	USD
M6E - E-Micro EUR/USD	12,500.00	1.1284	14,105.00	USD
M6J - E-Micro USD/JPY	10,000.00	106.43	1,064,300.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.9653	9,653.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.7781	7,781.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.0093955	11,744.38	USD
MNH - E-micro USD/CNH	10,000.00	6.5966	65,966.00	USD

MP - Mexican Peso	500,000.00	0.05311	26,555.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0359	12,948.75	USD
NE - New Zealand Dollar	100,000.00	0.7063	70,630.00	USD
PZ - Polish Zloty	500,000.00	0.25618	128,090.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0031956	95,868.00	EUR
RA - South African Rand	500,000.00	0.06635	33,175.00	USD
RF - EC/SF cross rate	125,000.00	1.08929	136,161.25	CHF
RP - EC/BP cross rate	125,000.00	0.79003	98,753.75	GBP
RY - EC/JY cross rate	125,000.00	120.1	15,012,500.00	JPY
SE - Swedish Krona	2,000,000.00	0.12102	242,040.00	USD
SF - Swiss Franc	125,000.00	1.0359	129,487.50	USD
SJ - SF/JY cross rate	250,000.00	110.255	27,563,750.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	3.2953	411,912.50	TRY
TRY - Turkish Lira	200,000.00	2.9223	584,460.00	TRY
UN - Norwegian Krone	2,000,000.00	0.1206	241,200.00	USD
Z - Polish Zloty/Euro	500,000.00	0.22702	113,510.00	EUR
ZAR - USD/ZAR	100,000.00	15.0716	1,507,160.00	ZAR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.1284	\$56,420.00
Japanese Yen	2,500,000.00	0.0093955	\$23,488.75
British Pound	12,500.00	1.4283	\$17,853.75
Swiss Franc	12,500.00	1.0359	\$12,948.75
Australian Dollar	10,000.00	0.74	\$7,400.00
Canadian Dollar (Synthetic)	10,000.00	0.7815	\$7,815.00

Please contact CME Clearing at 312-930-3172, should you have any questions.