

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-357

SUBJECT: September 2017 Final Foreign Currency Settlement Prices - UPDATED

DATE: September 19, 2017

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9754	195,080.00	CAD
AD - Australian Dollar	100,000.00	0.799	79,900.00	USD
AJ - AD/JY cross rate	200,000.00	89.01	17,802,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0978	219,560.00	NZD
BF - BP/SF cross rate	125,000.00	1.30101	162,626.25	CHF
BP - British Pound	62,500.00	1.3563	84,768.75	USD
BY - BP/JY cross rate	125,000.00	151.09	18,886,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.497	187,125.00	AUD
CC - EC/CD cross rate	125,000.00	1.4602	182,525.00	CAD
CD - Canadian Dollar	100,000.00	0.81365	81,365.00	USD
CN - EC/UN cross rate	125,000.00	9.3395	1,167,437.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.5474	654,740.00	USD
CY - CD/JY cross rate	200,000.00	91.25	18,250,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.045804	183,216.00	USD
EC - Euro FX	125,000.00	1.1961	149,512.50	USD
FR - Hungarian Forint	30,000,000.00	0.0038614	115,842.00	USD
IS - Israeli Shekel	1,000,000.00	0.28383	283,830.00	USD
JY - Japanese Yen	12,500,000	0.0089765	112,206.25	USD
K - Czech Koruna/Euro	4,000,000.00	0.038294	153,176.00	EUR
KE - EC/SE cross rate	125,000.00	9.5085	1,188,562.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.799	7,990.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3563	8,476.88	USD
M6E - E-Micro EUR/USD	12,500.00	1.1961	14,951.25	USD
MCD - E-micro CAD/USD	10,000.00	0.81365	8,136.50	USD
MJY - E-Micro JPY/USD	1,250,000	0.0089765	11,220.63	USD
MNH - E-micro USD/CNH	10,000.00	6.5474	65,474.00	USD
MP - Mexican Peso	500,000.00	0.05633	28,165.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0425	13,031.25	USD

NE - New Zealand Dollar	100,000.00	0.7278	72,780.00	USD
PZ - Polish Zloty	500,000.00	0.27894	139,470.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032284	96,852.00	EUR
RA - South African Rand	500,000.00	0.07545	37,725.00	USD
RF - EC/SF cross rate	125,000.00	1.14734	143,417.50	CHF
RP - EC/BP cross rate	125,000.00	0.881885	110,235.63	GBP
RY - EC/JY cross rate	125,000.00	133.25	16,656,250.00	JPY
SE - Swedish Krona	2,000,000.00	0.12579	251,580.00	USD
SF - Swiss Franc	125,000.00	1.0425	130,312.50	USD
SJ - SF/JY cross rate	250,000.00	116.135	29,033,750.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	4.1794	522,425.00	TRY
TRY - Turkish Lira	200,000.00	3.4861	697,220.00	TRY
UN - Norwegian Krone	2,000,000.00	0.12807	256,140.00	USD
Z - Polish Zloty/Euro	500,000.00	0.2332	116,600.00	EUR
ZAR - USD/ZAR	100,000.00	13.2538	1,325,380.00	ZAR

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