

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-496

SUBJECT: December 2017 Final Foreign Currency Settlement Prices - UPDATED

DATE: December 19, 2017

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9864	197,280.00	CAD
AD - Australian Dollar	100,000.00	0.767	76,700.00	USD
AJ - AD/JY cross rate	200,000.00	86.24	17,248,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0943	218,860.00	NZD
BF - BP/SF cross rate	125,000.00	1.3224	165,300.00	CHF
BP - British Pound	62,500.00	1.3405	83,781.25	USD
BY - BP/JY cross rate	125,000.00	150.73	18,841,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.5402	192,525.00	AUD
CC - EC/CD cross rate	125,000.00	1.5192	189,900.00	CAD
CD - Canadian Dollar	100,000.00	0.7759	77,590.00	USD
CN - EC/UN cross rate	125,000.00	9.836	1,229,500.00	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.6097	660,970.00	USD
CY - CD/JY cross rate	200,000.00	87.43	17,486,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.04595	183,800.00	USD
EC - Euro FX	125,000.00	1.1813	147,662.50	USD
FR - Hungarian Forint	30,000,000.00	0.003767	113,010.00	USD
IS - Israeli Shekel	1,000,000.00	0.28506	285,060.00	USD
JY - Japanese Yen	12,500,000	0.0088935	111,168.75	USD
K - Czech Koruna/Euro	4,000,000.00	0.038898	155,592.00	EUR
KE - EC/SE cross rate	125,000.00	9.9455	1,243,187.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.767	7,670.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3405	8,378.13	USD
M6E - E-Micro EUR/USD	12,500.00	1.1813	14,766.25	USD
MCD - E-micro CAD/USD	10,000.00	0.7759	7,759.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.0088935	11,116.88	USD
MNH - E-micro USD/CNH	10,000.00	6.6097	66,097.00	USD
MP - Mexican Peso	500,000.00	0.05258	26,290.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0137	12,671.25	USD

NE - New Zealand Dollar	100,000.00	0.7009	70,090.00	USD
PZ - Polish Zloty	500,000.00	0.28062	140,310.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.003189	95,670.00	EUR
RA - South African Rand	500,000.00	0.077975	38,987.50	USD
RF - EC/SF cross rate	125,000.00	1.1653	145,662.50	CHF
RP - EC/BP cross rate	125,000.00	0.881235	110,154.38	GBP
RY - EC/JY cross rate	125,000.00	132.83	16,603,750.00	JPY
SE - Swedish Krona	2,000,000.00	0.11878	237,560.00	USD
SF - Swiss Franc	125,000.00	1.0137	126,712.50	USD
SJ - SF/JY cross rate	250,000.00	113.98	28,495,000.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	4.5262	565,775.00	TRY
TRY - Turkish Lira	200,000.00	3.836	767,200.00	TRY
UN - Norwegian Krone	2,000,000.00	0.1201	240,200.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23754	118,770.00	EUR
ZAR - USD/ZAR	100,000.00	12.8246	1,282,460.00	ZAR

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