

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-377

SUBJECT: September 2016 Final Foreign Currency Settlement Prices

DATE: September 19, 2016

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9964	199,280.00	CAD
AD - Australian Dollar	100,000.00	0.7564	75,640.00	USD
AJ - AD/JY cross rate	200,000.00	76.89	15,378,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0329	206,580.00	NZD
BF - BP/SF cross rate	125,000.00	1.28105	160,131.25	CHF
BP - British Pound	62,500.00	1.3068	81,675.00	USD
BY - BP/JY cross rate	125,000.00	132.85	16,606,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.4778	184,725.00	AUD
CC - EC/CD cross rate	125,000.00	1.4725	184,062.50	CAD
CD - Canadian Dollar	100,000.00	0	0.00	USD
CN - EC/UN cross rate	125,000.00	9.2465	1,155,812.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.664	666,400.00	USD
CY - CD/JY cross rate	200,000.00	77.17	15,434,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.041366	165,464.00	USD
EC - Euro FX	125,000.00	1.1178	139,725.00	USD
FR - Hungarian Forint	30,000,000.00	0.0036302	108,906.00	USD
IS - Israeli Shekel	1,000,000.00	0.26488	264,880.00	USD
JY - Japanese Yen	12,500,000	0.009837	122,962.50	USD
K - Czech Koruna/Euro	4,000,000.00	0.037006	148,024.00	EUR
KE - EC/SE cross rate	125,000.00	9.562	1,195,250.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7564	7,564.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3068	8,167.50	USD
M6E - E-Micro EUR/USD	12,500.00	1.1178	13,972.50	USD
MCD - E-micro CAD/USD	10,000.00	0	0.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.009837	12,296.25	USD
MNH - E-micro USD/CNH	10,000.00	6.664	66,640.00	USD
MP - Mexican Peso	500,000.00	0.05091	25,455.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0201	12,751.25	USD

NE - New Zealand Dollar	100,000.00	0.7323	73,230.00	USD
PZ - Polish Zloty	500,000.00	0.26024	130,120.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032476	97,428.00	EUR
RA - South African Rand	500,000.00	0.071325	35,662.50	USD
RF - EC/SF cross rate	125,000.00	1.09577	136,971.25	CHF
RP - EC/BP cross rate	125,000.00	0.855372	106,921.50	GBP
RY - EC/JY cross rate	125,000.00	113.63	14,203,750.00	JPY
SE - Swedish Krona	2,000,000.00	0.1169	233,800.00	USD
SF - Swiss Franc	125,000.00	1.0201	127,512.50	USD
SJ - SF/JY cross rate	250,000.00	103.7	25,925,000.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	0	0.00	TRY
TRY - Turkish Lira	200,000.00	0	0.00	TRY
UN - Norwegian Krone	2,000,000.00	0.12089	241,780.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23282	116,410.00	EUR
ZAR - USD/ZAR	100,000.00	14.0203	1,402,030.00	ZAR

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