

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-535

SUBJECT: December 2016 Final Foreign Currency Settlement Prices - UPDATED

DATE: December 20, 2016

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9718	194,360.00	CAD
AD - Australian Dollar	100,000.00	0.7256	72,560.00	USD
AJ - AD/JY cross rate	200,000.00	84.84	16,968,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0446	208,920.00	NZD
BF - BP/SF cross rate	125,000.00	1.2676	158,450.00	CHF
BP - British Pound	62,500.00	1.2368	77,300.00	USD
BY - BP/JY cross rate	125,000.00	144.6	18,075,000.00	JPY
CA - EC/AD cross rate	125,000.00	1.4389	179,862.50	AUD
CC - EC/CD cross rate	125,000.00	1.3984	174,800.00	CAD
CD - Canadian Dollar	100,000.00	0.7472	74,720.00	USD
CN - EC/UN cross rate	125,000.00	9.0475	1,130,937.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.9435	694,350.00	USD
CY - CD/JY cross rate	200,000.00	87.3	17,460,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.03861	154,440.00	USD
EC - Euro FX	125,000.00	1.0441	130,512.50	USD
FR - Hungarian Forint	30,000,000.00	0.0033574	100,722.00	USD
IS - Israeli Shekel	1,000,000.00	0.25985	259,850.00	USD
JY - Japanese Yen	12,500,000	0.008553	106,912.50	USD
K - Czech Koruna/Euro	4,000,000.00	0.03698	147,920.00	EUR
KE - EC/SE cross rate	125,000.00	9.7865	1,223,312.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7256	7,256.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.2368	7,730.00	USD
M6E - E-Micro EUR/USD	12,500.00	1.0441	13,051.25	USD
MCD - E-micro CAD/USD	10,000.00	0.7472	7,472.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.008553	10,691.25	USD
MNH - E-micro USD/CNH	10,000.00	6.9435	69,435.00	USD
MP - Mexican Peso	500,000.00	0.04898	24,490.00	USD
MSF - E-Micro CHF/USD	12,500.00	0.9757	12,196.25	USD

NE - New Zealand Dollar	100,000.00	0.6946	69,460.00	USD
PZ - Polish Zloty	500,000.00	0.23662	118,310.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032156	96,468.00	EUR
RA - South African Rand	500,000.00	0.071	35,500.00	USD
RF - EC/SF cross rate	125,000.00	1.0701	133,762.50	CHF
RP - EC/BP cross rate	125,000.00	0.844195	105,524.38	GBP
RY - EC/JY cross rate	125,000.00	122.07	15,258,750.00	JPY
SE - Swedish Krona	2,000,000.00	0.10669	213,380.00	USD
SF - Swiss Franc	125,000.00	0.9757	121,962.50	USD
SJ - SF/JY cross rate	250,000.00	114.075	28,518,750.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	3.653	456,625.00	TRY
TRY - Turkish Lira	200,000.00	3.5212	704,240.00	TRY
UN - Norwegian Krone	2,000,000.00	0.1154	230,800.00	USD
Z - Polish Zloty/Euro	500,000.00	0.22662	113,310.00	EUR
ZAR - USD/ZAR	100,000.00	14.0845	1,408,450.00	ZAR

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