

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 17-231
SUBJECT: June 2017 Final Foreign Currency Settlement Prices - UPDATED
DATE: June 20, 2017

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	1.0058	201,160.00	CAD
AD - Australian Dollar	100,000.00	0.7601	76,010.00	USD
AJ - AD/JY cross rate	200,000.00	84.62	16,924,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0486	209,720.00	NZD
BF - BP/SF cross rate	125,000.00	1.24255	155,318.75	CHF
BP - British Pound	62,500.00	1.2766	79,787.50	USD
BY - BP/JY cross rate	125,000.00	142.12	17,765,000.00	JPY
CA - EC/AD cross rate	125,000.00	1.4706	183,825.00	AUD
CC - EC/CD cross rate	125,000.00	1.4791	184,887.50	CAD
CD - Canadian Dollar	100,000.00	0.75355	75,355.00	USD
CN - EC/UN cross rate	125,000.00	9.4505	1,181,312.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.8103	681,030.00	USD
CY - CD/JY cross rate	200,000.00	84.14	16,828,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.042662	170,648.00	USD
EC - Euro FX	125,000.00	1.1178	139,725.00	USD
FR - Hungarian Forint	30,000,000.00	0.0036346	109,038.00	USD
IS - Israeli Shekel	1,000,000.00	0.28352	283,520.00	USD
JY - Japanese Yen	12,500,000	0.0089825	112,281.25	USD
K - Czech Koruna/Euro	4,000,000.00	0.038166	152,664.00	EUR
KE - EC/SE cross rate	125,000.00	9.748	1,218,500.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7601	7,601.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.2766	7,978.75	USD
M6E - E-Micro EUR/USD	12,500.00	1.1178	13,972.50	USD
MCD - E-micro CAD/USD	10,000.00	0.75355	7,535.50	USD
MJY - E-Micro JPY/USD	1,250,000	0.0089825	11,228.13	USD
MNH - E-micro USD/CNH	10,000.00	6.8103	68,103.00	USD
MP - Mexican Peso	500,000.00	0.05564	27,820.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0274	12,842.50	USD

NE - New Zealand Dollar	100,000.00	0.7249	72,490.00	USD
PZ - Polish Zloty	500,000.00	0.26482	132,410.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032516	97,548.00	EUR
RA - South African Rand	500,000.00	0.07715	38,575.00	USD
RF - EC/SF cross rate	125,000.00	1.08799	135,998.75	CHF
RP - EC/BP cross rate	125,000.00	0.875607	109,450.88	GBP
RY - EC/JY cross rate	125,000.00	124.44	15,555,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.11467	229,340.00	USD
SF - Swiss Franc	125,000.00	1.0274	128,425.00	USD
SJ - SF/JY cross rate	250,000.00	114.38	28,595,000.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	3.9263	490,787.50	TRY
TRY - Turkish Lira	200,000.00	3.5189	703,780.00	TRY
UN - Norwegian Krone	2,000,000.00	0.11828	236,560.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23692	118,460.00	EUR
ZAR - USD/ZAR	100,000.00	12.9618	1,296,180.00	ZAR

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