

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 18-249

SUBJECT: June 2018 Final Foreign Currency Settlement Prices

DATE: June 19, 2018

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.981	196,200.00	CAD
AD - Australian Dollar	100,000.00	0.7431	74,310.00	USD
AJ - AD/JY cross rate	200,000.00	82.04	16,408,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0698	213,960.00	NZD
BF - BP/SF cross rate	125,000.00	1.31636	164,545.00	CHF
BP - British Pound	62,500.00	1.3236	82,725.00	USD
BY - BP/JY cross rate	125,000.00	146.13	18,266,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.561	195,125.00	AUD
CC - EC/CD cross rate	125,000.00	1.5314	191,425.00	CAD
CD - Canadian Dollar	100,000.00	0.75305	75,305.00	USD
CN - EC/UN cross rate	125,000.00	9.4485	1,181,062.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.4135	641,350.00	USD
CY - CD/JY cross rate	200,000.00	83.63	16,726,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.045036	180,144.00	USD
EC - Euro FX	125,000.00	1.16	145,000.00	USD
FR - Hungarian Forint	30,000,000.00	0.003591	107,730.00	USD
IS - Israeli Shekel	1,000,000.00	0.27539	275,390.00	USD
JY - Japanese Yen	12,500,000	0.0090575	113,218.75	USD
K - Czech Koruna/Euro	4,000,000.00	0.038824	155,296.00	EUR
KE - EC/SE cross rate	125,000.00	10.2485	1,281,062.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7431	7,431.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3236	8,272.50	USD
M6E - E-Micro EUR/USD	12,500.00	1.16	14,500.00	USD
MCD - E-micro CAD/USD	10,000.00	0.75305	7,530.50	USD
MJY - E-Micro JPY/USD	1,250,000	0.0090575	11,321.88	USD
MNH - E-micro USD/CNH	10,000.00	6.4135	64,135.00	USD
MP - Mexican Peso	500,000.00	0.04816	24,080.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0055	12,568.75	USD

NE - New Zealand Dollar	100,000.00	0.6946	69,460.00	USD
PZ - Polish Zloty	500,000.00	0.27036	135,180.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0030956	92,868.00	EUR
RA - South African Rand	500,000.00	0.07375	36,875.00	USD
RF - EC/SF cross rate	125,000.00	1.15365	144,206.25	CHF
RP - EC/BP cross rate	125,000.00	0.876398	109,549.75	GBP
RY - EC/JY cross rate	125,000.00	128.07	16,008,750.00	JPY
SE - Swedish Krona	2,000,000.00	0.11319	226,380.00	USD
SF - Swiss Franc	125,000.00	1.0055	125,687.50	USD
SJ - SF/JY cross rate	250,000.00	111.015	27,753,750.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	5.5033	687,912.50	TRY
TRY - Turkish Lira	200,000.00	4.7297	945,940.00	TRY
UN - Norwegian Krone	2,000,000.00	0.12277	245,540.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23306	116,530.00	EUR
ZAR - USD/ZAR	100,000.00	13.5593	1,355,930.00	ZAR

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