

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-411

SUBJECT: December 2019 Final Foreign Currency Settlement Prices - UPDATED

DATE: December 17, 2019

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9057	181,140.00	CAD
AD - Australian Dollar	100,000.00	0.6892	68,920.00	USD
AJ - AD/JY cross rate	200,000.00	75.46	15,092,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.043	208,600.00	NZD
BF - BP/SF cross rate	125,000.00	1.31104	163,880.00	CHF
BP - British Pound	62,500.00	1.3349	83,431.25	USD
BY - BP/JY cross rate	125,000.00	146.15	18,268,750.00	JPY
CA - EC/AD cross rate	125,000.00	1.6183	202,287.50	AUD
CC - EC/CD cross rate	125,000.00	1.4656	183,200.00	CAD
CD - Canadian Dollar	100,000.00	0.75975	75,975.00	USD
CN - EC/UN cross rate	125,000.00	10.0245	1,253,062.50	NOK
CY - CD/JY cross rate	200,000.00	83.32	16,664,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.043784	175,136.00	USD
EC - Euro FX	125,000.00	1.1153	139,412.50	USD
FR - Hungarian Forint	30,000,000.00	0.0033948	101,844.00	USD
IS - Israeli Shekel	1,000,000.00	0.2861	286,100.00	USD
JY - Japanese Yen	12,500,000	0.0091335	114,168.75	USD
K - Czech Koruna/Euro	4,000,000.00	0.039258	157,032.00	EUR
KE - EC/SE cross rate	125,000.00	10.42	1,302,500.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.6892	6,892.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3349	8,343.13	USD
M6E - E-Micro EUR/USD	12,500.00	1.1153	13,941.25	USD
MCD - E-micro CAD/USD	10,000.00	0.75975	7,597.50	USD
MJY - E-Micro JPY/USD	1,250,000	0.0091335	11,416.88	USD
MP - Mexican Peso	500,000.00	0.05271	26,355.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0182	12,727.50	USD
NE - New Zealand Dollar	100,000.00	0.6608	66,080.00	USD
PZ - Polish Zloty	500,000.00	0.26152	130,760.00	USD

R - Hungarian Forint/Euro	30,000,000.00	0.0030438	91,314.00	EUR
RA - South African Rand	500,000.00	0.06945	34,725.00	USD
RF - EC/SF cross rate	125,000.00	1.09536	136,920.00	CHF
RP - EC/BP cross rate	125,000.00	0.835493	104,436.63	GBP
RY - EC/JY cross rate	125,000.00	122.11	15,263,750.00	JPY
SE - Swedish Krona	2,000,000.00	0.10703	214,060.00	USD
SF - Swiss Franc	125,000.00	1.0182	127,275.00	USD
SJ - SF/JY cross rate	250,000.00	111.48	27,870,000.00	JPY
TRL - Turkish Lira	1,000,000.00	0.170875	170,875.00	USD
UN - Norwegian Krone	2,000,000.00	0.11126	222,520.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23448	117,240.00	EUR
ZAR - USD/ZAR	100,000.00	14.3988	1,439,880.00	ZAR

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