

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 24-173

SUBJECT: June 2024 Final Foreign Currency Settlement Prices

DATE: June 18, 2024

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9066	181,320.00	CAD
AD - Australian Dollar	100,000.00	0.6589	65,890.00	USD
AJ - AD/JY cross rate	200,000.00	104.08	20,816,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0782	215,640.00	NZD
BF - BP/SF cross rate	125,000.00	1.13146	141,432.50	CHF
BP - British Pound	62,500.00	1.2674	79,212.50	USD
BY - BP/JY cross rate	125,000.00	200.21	25,026,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.6261	203,262.50	AUD
CC - EC/CD cross rate	125,000.00	1.4742	184,275.00	CAD
CD - Canadian Dollar	100,000.00	0.72895	72,895.00	USD
CN - EC/UN cross rate	125,000.00	11.4925	1,436,562.50	NOK
CY - CD/JY cross rate	200,000.00	114.81	22,962,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.043398	173,592.00	USD
E7 - E-mini Euro FX	62,500.00	1.07145	66,965.63	USD
EC - Euro FX	125,000.00	1.07145	133,931.25	USD
FR - Hungarian Forint	30,000,000.00	0.002704	81,120.00	USD
IS - Israeli Shekel	1,000,000.00	0.26854	268,540.00	USD
J7 - E-mini Japanese Yen	6,250,000	0.0063305	39,565.63	USD
JY - Japanese Yen	12,500,000	0.0063305	79,131.25	USD
K - Czech Koruna/Euro	4,000,000.00	0.040504	162,016.00	EUR
KE - EC/SE cross rate	125,000.00	11.3	1,412,500.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.6589	6,589.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.2674	7,921.25	USD
M6E - E-Micro EUR/USD	12,500.00	1.07145	13,393.13	USD
MCD - E-micro CAD/USD	10,000.00	0.72895	7,289.50	USD
MJY - Micro Japanese Yen	1,250,000	0.0063305	7,913.13	USD
MP - Mexican Peso	500,000.00	0.05375	26,875.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.12015	14,001.88	USD

NE - New Zealand Dollar	100,000.00	0.6111	61,110.00	USD
PZ - Polish Zloty	500,000.00	0.24568	122,840.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0025236	75,708.00	EUR
RA - South African Rand	500,000.00	0.054716	27,358.00	USD
RF - EC/SF cross rate	125,000.00	0.95652	119,565.00	CHF
RP - EC/BP cross rate	125,000.00	0.845392	105,674.00	GBP
RY - EC/JY cross rate	125,000.00	169.25	21,156,250.00	JPY
SE - Swedish Krona	2,000,000.00	0.09482	189,640.00	USD
SF - Swiss Franc	125,000.00	1.12015	140,018.75	USD
SJ - SF/JY cross rate	250,000.00	176.945	44,236,250.00	JPY
TRL - Turkish Lira	1,000,000.00	0.030438	30,438.00	USD
UN - Norwegian Krone	2,000,000.00	0.09323	186,460.00	USD
Z - Polish Zloty/Euro	500,000.00	0.2293	114,650.00	EUR
ZAR - USD/ZAR	100,000.00	18.2762	1,827,620.00	ZAR

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