

Advisory #: 12-249B

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: June 19, 2012

SUBJECT: June 2012 Final Foreign Currency Settlement Prices (Updated with 6/19 final settlements)

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
CD - Canadian Dollar	100,000.00	0.9832	98,320.00	USD
M6C - E-micro USD/CAD	10,000.00	1.0171	10,171.00	CAD
MCD - E-micro CAD/USD	10,000.00	0.9832	9,832.00	USD
TRY - Turkish Lira	200,000.00	1.8075	361,500.00	TRY
TRE - EC/TRY Cross Rate	125,000.00	2.2785	284,812.50	TRY
AD - Australian Dollar	100,000.00	1.0084	100,840.00	USD
BP - British Pound	62,500.00	1.5667	97,918.75	USD
CZ - Czech Koruna	4,000,000.00	0.04932	197,280.00	USD
EC - Euro FX	125,000.00	1.2597	157,462.50	USD
FR - Hungarian Forint	30,000,000.00	0.0043058	129,174.00	USD
IS - Israeli Shekel	1,000,000.00	0.25907	259,070.00	USD
JY - Japanese Yen	12,500,000	0.012678	158,475.00	USD
M6A - E-Micro AUD/USD	10,000.00	1.0084	10,084.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.5667	9,791.88	USD
M6E - E-Micro EUR/USD	12,500.00	1.2597	15,746.25	USD
M6J - E-Micro USD/JPY	10,000.00	78.88	788,800.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.9535	9,535.00	CHF
MJY - E-Micro JPY/USD	1,250,000	0.012678	15,847.50	USD
MP - Mexican Peso	500,000.00	0.07185	35,925.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0488	13,110.00	USD
NE - New Zealand Dollar	100,000.00	0.7917	79,170.00	USD
PZ - Polish Zloty	500,000.00	0.29432	147,160.00	USD
RA - South African Rand	500,000.00	0.11975	59,875.00	USD
SE - Swedish Krona	2,000,000.00	0.14247	284,940.00	USD
SF - Swiss Franc	125,000.00	1.0488	131,100.00	USD
UN - Norwegian Krone	2,000,000.00	0.16701	334,020.00	USD
AC - AD/CD cross rate	200,000.00	1.0343	206,860.00	CAD
AJ - AD/JY cross rate	200,000.00	79.54	15,908,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.2737	254,740.00	NZD

BF - BP/SF cross rate	125,000.00	1.4938	186,725.00	CHF
BY - BP/JY cross rate	125,000.00	123.58	15,447,500.00	JPY
CA - EC/AD cross rate	125,000.00	1.2492	156,150.00	AUD
CC - EC/CD cross rate	125,000.00	1.292	161,500.00	CAD
CN - EC/UN cross rate	125,000.00	7.5425	942,812.50	NOK
CY - CD/JY cross rate	200,000.00	76.9	15,380,000.00	JPY
K - Czech Koruna/Euro	4,000,000.00	0.039152	156,608.00	EUR
KE - EC/SE cross rate	125,000.00	8.842	1,105,250.00	SEK
R - Hungarian Forint/Euro	30,000,000.00	0.0034182	102,546.00	EUR
RF - EC/SF cross rate	125,000.00	1.2011	150,137.50	CHF
RP - EC/BP cross rate	125,000.00	0.80405	100,506.25	GBP
RY - EC/JY cross rate	125,000.00	99.36	12,420,000.00	JPY
SJ - SF/JY cross rate	250,000.00	82.725	20,681,250.00	JPY
Z - Polish Zloty/Euro	500,000.00	0.23364	116,820.00	EUR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.2597	\$62,985.00
Japanese Yen	2,500,000.00	0.012678	\$31,695.00
British Pound	12,500.00	1.5667	\$19,583.75
Swiss Franc	12,500.00	1.0488	\$13,110.00
Australian Dollar	10,000.00	1.0084	\$10,084.00
Canadian Dollar	10,000.00	0.975	\$9,750.00