

13-280

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: June 18, 2013

SUBJECT: REVISED: June 2013 Final Foreign Currency Settlement Prices

***Updated to reflect final foreign currency settlement prices for the Canadian dollar; E-micro USD/CAD; E-micro CAD/USD; EC/TRY Cross rate and Turkish lira.**

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.975	195,000.00	CAD
AD - Australian Dollar	100,000.00	0.9594	95,940.00	USD
AJ - AD/JY cross rate	200,000.00	91.09	18,218,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.1909	238,180.00	NZD
BF - BP/SF cross rate	125,000.00	1.455	181,875.00	CHF
BP - British Pound	62,500.00	1.5732	98,325.00	USD
BY - BP/JY cross rate	125,000.00	149.37	18,671,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.3907	173,837.50	AUD
CC - EC/CD cross rate	125,000.00	1.3559	166,987.50	CAD
CD - Canadian Dollar	100,000.00	0.9794	97,940.00	USD
CN - EC/UN cross rate	125,000.00	7.6385	954,812.50	NOK
CNH - Offshore Chinese Renmibi	100,000.00	6.1295	612,950.00	USD
CY - CD/JY cross rate	200,000.00	93.43	18,686,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.052084	208,336.00	USD
EC - Euro FX	125,000.00	1.3342	166,775.00	USD
FR - Hungarian Forint	30,000,000.00	0.004603	138,090.00	USD
IS - Israeli Shekel	1,000,000.00	0.27807	278,070.00	USD
JY - Japanese Yen	12,500,000	0.010532	131,650.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.039038	156,152.00	EUR
KE - EC/SE cross rate	125,000.00	8.6175	1,077,187.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.9594	9,594.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.5732	9,832.50	USD
M6C - E-micro USD/CAD	10,000.00	1.021	10,210.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.3342	16,677.50	USD
M6J - E-Micro USD/JPY	10,000.00	94.95	949,500.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.9249	9,249.00	CHF

MCD - E-micro CAD/USD	10,000.00	0.9794	9,794.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.010532	13,165.00	USD
MNH - E-micro USD/CNH	10,000.00	6.1295	61,295.00	USD
MP - Mexican Peso	500,000.00	0.07875	39,375.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0812	13,515.00	USD
NE - New Zealand Dollar	100,000.00	0.8056	80,560.00	USD
PZ - Polish Zloty	500,000.00	0.31628	158,140.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.00345	103,500.00	EUR
RA - South African Rand	500,000.00	0.101375	50,687.50	USD
RF - EC/SF cross rate	125,000.00	1.234	154,250.00	CHF
RP - EC/BP cross rate	125,000.00	0.8481	106,012.50	GBP
RY - EC/JY cross rate	125,000.00	126.68	15,835,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.15482	309,640.00	USD
SF - Swiss Franc	125,000.00	1.0812	135,150.00	USD
SJ - SF/JY cross rate	250,000.00	102.66	25,665,000.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	2.4972	312,150.00	TRY
TRY - Turkish Lira	200,000.00	1.8708	374,160.00	TRY
UN - Norwegian Krone	2,000,000.00	0.17467	349,340.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23706	118,530.00	EUR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	7.6385	\$381,925.00
Japanese Yen	2,500,000.00	0.052084	\$130,210.00
British Pound	12,500.00	1.5732	\$19,665.00
Swiss Franc	12,500.00	1.0812	\$13,515.00
Australian Dollar	10,000.00	0.9594	\$9,594.00
Canadian Dollar	10,000.00	0.984	\$9,840.00