

13-571

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: December 17, 2013

SUBJECT: December 2013 Final Foreign Currency Settlement Prices

***Updated to reflect the final foreign settlement prices for 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	0.948	189,600.00	CAD
AD - Australian Dollar	100,000.00	0.8956	89,560.00	USD
AJ - AD/JY cross rate	200,000.00	92.26	18,452,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0823	216,460.00	NZD
BF - BP/SF cross rate	125,000.00	1.4465	180,812.50	CHF
BP - British Pound	62,500.00	1.6308	101,925.00	USD
BY - BP/JY cross rate	125,000.00	168	21,000,000.00	JPY
CA - EC/AD cross rate	125,000.00	1.5377	192,212.50	AUD
CC - EC/CD cross rate	125,000.00	1.4578	182,225.00	CAD
CD - Canadian Dollar	100,000.00	0.9431	94,310.00	USD
CN - EC/UN cross rate	125,000.00	8.47	1,058,750.00	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.0718	607,180.00	USD
CY - CD/JY cross rate	200,000.00	97.32	19,464,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.049874	199,496.00	USD
EC - Euro FX	125,000.00	1.3772	172,150.00	USD
FR - Hungarian Forint	30,000,000.00	0.0045816	137,448.00	USD
IS - Israeli Shekel	1,000,000.00	0.28537	285,370.00	USD
JY - Japanese Yen	12,500,000	0.009707	121,337.50	USD
K - Czech Koruna/Euro	4,000,000.00	0.036214	144,856.00	EUR
KE - EC/SE cross rate	125,000.00	9.0435	1,130,437.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.8956	8,956.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.6308	10,192.50	USD
M6C - E-micro USD/CAD	10,000.00	1.0603	10,603.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.3772	17,215.00	USD
M6J - E-Micro USD/JPY	10,000.00	103.02	1,030,200.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.887	8,870.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.9431	9,431.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.009707	12,133.75	USD

MNH - E-micro USD/CNH	10,000.00	6.0718	60,718.00	USD
MP - Mexican Peso	500,000.00	0.077325	38,662.50	USD
MSF - E-Micro CHF/USD	12,500.00	1.1274	14,092.50	USD
NE - New Zealand Dollar	100,000.00	0.8275	82,750.00	USD
PZ - Polish Zloty	500,000.00	0.32958	164,790.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0033268	99,804.00	EUR
RA - South African Rand	500,000.00	0.09695	48,475.00	USD
RF - EC/SF cross rate	125,000.00	1.2216	152,700.00	CHF
RP - EC/BP cross rate	125,000.00	0.8445	105,562.50	GBP
RY - EC/JY cross rate	125,000.00	141.88	17,735,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.15229	304,580.00	USD
SF - Swiss Franc	125,000.00	1.1274	140,925.00	USD
SJ - SF/JY cross rate	250,000.00	116.145	29,036,250.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	2.7931	349,137.50	TRY
TRY - Turkish Lira	200,000.00	2.0276	405,520.00	TRY
UN - Norwegian Krone	2,000,000.00	0.1626	325,200.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23932	119,660.00	EUR
ZAR - USD/ZAR	100,000.00	10.3146	1,031,460.00	ZAR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.3772	\$68,860.00
Japanese Yen	2,500,000.00	0.009707	\$24,267.50
British Pound	12,500.00	1.6308	\$20,385.00
Swiss Franc	12,500.00	1.1274	\$14,092.50
Australian Dollar	10,000.00	0.8956	\$8,956.00
Canadian Dollar (Synthetic)	10,000.00	0.9447	\$9,447.00