

**CME CLEARING  
ADVISORY NOTICE**

14 - 235

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

 DATE: June 16, 2014 **June 17, 2014**

 RE: **REVISED:** June 2014 Final Foreign Currency Settlement Prices

**JUNE 2014**
*\*Updated: 6/16/14*

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	<b>1.0191</b>	203,820.00	CAD
AD - Australian Dollar	100,000.00	<b>0.9401</b>	94,010.00	USD
AJ - AD/JY cross rate	200,000.00	<b>95.73</b>	19,146,000.00	JPY
AN - AD/NE cross rate	200,000.00	<b>1.0823</b>	216,460.00	NZD
BF - BP/SF cross rate	125,000.00	<b>1.52468</b>	190,585.00	CHF
BP - British Pound	62,500.00	<b>1.6988</b>	106,175.00	USD
BY - BP/JY cross rate	125,000.00	<b>172.99</b>	21,623,750.00	JPY
CA - EC/AD cross rate	125,000.00	<b>1.443</b>	180,375.00	AUD
CC - EC/CD cross rate	125,000.00	<b>1.4706</b>	183,825.00	CAD
<b>CD - Canadian Dollar</b>	<b>100,000.00</b>	<b>0.9201</b>	<b>92,010.00</b>	<b>USD</b>
CN - EC/UN cross rate	125,000.00	<b>8.127</b>	1,015,875.00	NOK
CNH - Offshore Chinese Renminbi	100,000.00	<b>6.2131</b>	621,310.00	USD
CY - CD/JY cross rate	200,000.00	<b>93.94</b>	18,788,000.00	JPY
CZ - Czech Koruna	4,000,000.00	<b>0.04942</b>	197,680.00	USD
EC - Euro FX	125,000.00	<b>1.3566</b>	169,575.00	USD
FR - Hungarian Forint	30,000,000.00	<b>0.0044184</b>	132,552.00	USD
IS - Israeli Shekel	1,000,000.00	<b>0.28926</b>	289,260.00	USD
JY - Japanese Yen	12,500,000	<b>0.00982</b>	122,750.00	USD
K - Czech Koruna/Euro	4,000,000.00	<b>0.03643</b>	145,720.00	EUR
KE - EC/SE cross rate	125,000.00	<b>9.001</b>	1,125,125.00	SEK
M6A - E-Micro AUD/USD	10,000.00	<b>0.9401</b>	9,401.00	USD
M6B - E-Micro GBP/USD	6,250.00	<b>1.6988</b>	10,617.50	USD
<b>M6C - E-micro USD/CAD</b>	<b>10,000.00</b>	<b>1.0868</b>	<b>10,868.00</b>	<b>CAD</b>
M6E - E-Micro EUR/USD	12,500.00	<b>1.3566</b>	16,957.50	USD

JUNE 2014

\*Updated: 6/16/14

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
M6J - E-Micro USD/JPY	10,000.00	101.83	1,018,300.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.8975	8,975.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.9201	9,201.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.00982	12,275.00	USD
MNH - E-micro USD/CNH	10,000.00	6.2131	62,131.00	USD
MP - Mexican Peso	500,000.00	0.076725	38,362.50	USD
MSF - E-Micro CHF/USD	12,500.00	1.1142	13,927.50	USD
NE - New Zealand Dollar	100,000.00	0.8686	86,860.00	USD
PZ - Polish Zloty	500,000.00	0.32788	163,940.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.003257	97,710.00	EUR
RA - South African Rand	500,000.00	0.093275	46,637.50	USD
RF - EC/SF cross rate	125,000.00	1.21756	152,195.00	CHF
RP - EC/BP cross rate	125,000.00	0.798564	99,820.50	GBP
RY - EC/JY cross rate	125,000.00	138.15	17,268,750.00	JPY
SE - Swedish Krona	2,000,000.00	0.15072	301,440.00	USD
SF - Swiss Franc	125,000.00	1.1142	139,275.00	USD
SJ - SF/JY cross rate	250,000.00	113.46	28,365,000.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	2.9096	363,700.00	TRY
TRY - Turkish Lira	200,000.00	2.145	429,000.00	TRY
UN - Norwegian Krone	2,000,000.00	0.16693	333,860.00	USD
Z - Polish Zloty/Euro	500,000.00	0.2417	120,850.00	EUR
ZAR - USD/ZAR	100,000.00	10.721	1,072,100.00	ZAR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.3566	\$67,830.00
Japanese Yen	2,500,000.00	0.00982	\$24,550.00
British Pound	12,500.00	1.6988	\$21,235.00
Swiss Franc	12,500.00	1.1142	\$13,927.50
Australian Dollar	10,000.00	0.9401	\$9,401.00
Canadian Dollar (Synthetic)	10,000.00	0.9225	\$9,225.00