


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 15-167
SUBJECT: June 2015 Final Foreign Currency Settlement Prices - **UPDATE**
DATE: June 16, 2015

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.958	191,600.00	CAD
AD - Australian Dollar	100,000.00	0.777	77,700.00	USD
AJ - AD/JY cross rate	200,000.00	95.88	19,176,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.1102	222,040.00	NZD
BF - BP/SF cross rate	125,000.00	1.45225	181,531.25	CHF
BP - British Pound	62,500.00	1.5526	97,037.50	USD
BY - BP/JY cross rate	125,000.00	191.58	23,947,500.00	JPY
CA - EC/AD cross rate	125,000.00	1.4462	180,775.00	AUD
CC - EC/CD cross rate	125,000.00	1.3854	173,175.00	CAD
CD - Canadian Dollar	100,000.00	0.8117	81,170.00	USD
CN - EC/UN cross rate	125,000.00	8.742	1,092,750.00	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.2137	621,370.00	USD
CY - CD/JY cross rate	200,000.00	100.09	20,018,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.0412	164,800.00	USD
EC - Euro FX	125,000.00	1.1237	140,462.50	USD
FR - Hungarian Forint	30,000,000.00	0.0035896	107,688.00	USD
IS - Israeli Shekel	1,000,000.00	0.26051	260,510.00	USD
JY - Japanese Yen	12,500,000	0.008104	101,300.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.036664	146,656.00	EUR
KE - EC/SE cross rate	125,000.00	9.2055	1,150,687.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.777	7,770.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.5526	9,703.75	USD
M6C - E-micro USD/CAD	10,000.00	1.232	12,320.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.1237	14,046.25	USD
M6J - E-Micro USD/JPY	10,000.00	123.4	1,234,000.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.9354	9,354.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.8117	8,117.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.008104	10,130.00	USD
MNH - E-micro USD/CNH	10,000.00	6.2137	62,137.00	USD

MP - Mexican Peso	500,000.00	0.06474	32,370.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0691	13,363.75	USD
NE - New Zealand Dollar	100,000.00	0.6999	69,990.00	USD
PZ - Polish Zloty	500,000.00	0.2702	135,100.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0031944	95,832.00	EUR
RA - South African Rand	500,000.00	0.080675	40,337.50	USD
RF - EC/SF cross rate	125,000.00	1.05107	131,383.75	CHF
RP - EC/BP cross rate	125,000.00	0.723754	90,469.25	GBP
RY - EC/JY cross rate	125,000.00	138.66	17,332,500.00	JPY
SE - Swedish Krona	2,000,000.00	0.12207	244,140.00	USD
SF - Swiss Franc	125,000.00	1.0691	133,637.50	USD
SJ - SF/JY cross rate	250,000.00	131.925	32,981,250.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	3.091	386,375.00	TRY
TRY - Turkish Lira	200,000.00	2.7425	548,500.00	TRY
UN - Norwegian Krone	2,000,000.00	0.12854	257,080.00	USD
Z - Polish Zloty/Euro	500,000.00	0.24046	120,230.00	EUR
ZAR - USD/ZAR	100,000.00	12.3954	1,239,540.00	ZAR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.1237	\$56,185.00
Japanese Yen	2,500,000.00	0.008104	\$20,260.00
British Pound	12,500.00	1.5526	\$19,407.50
Swiss Franc	12,500.00	1.0691	\$13,363.75
Australian Dollar	10,000.00	0.777	\$7,770.00
Canadian Dollar (Synthetic)	10,000.00	0.8111	\$8,111.00

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