

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 18-116

SUBJECT: March 2018 Final Foreign Currency Settlement Prices

DATE: March 19, 2018

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	1.0089	201,780.00	CAD
AD - Australian Dollar	100,000.00	0.7704	77,040.00	USD
AJ - AD/JY cross rate	200,000.00	81.75	16,350,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0666	213,320.00	NZD
BF - BP/SF cross rate	125,000.00	1.33593	166,991.25	CHF
BP - British Pound	62,500.00	1.4054	87,837.50	USD
BY - BP/JY cross rate	125,000.00	149.13	18,641,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.5991	199,887.50	AUD
CC - EC/CD cross rate	125,000.00	1.6133	201,662.50	CAD
CD - Canadian Dollar	100,000.00	0	0.00	USD
CN - EC/UN cross rate	125,000.00	9.5255	1,190,687.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.332	633,200.00	USD
CY - CD/JY cross rate	200,000.00	81.03	16,206,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.04843	193,720.00	USD
EC - Euro FX	125,000.00	1.23195	153,993.75	USD
FR - Hungarian Forint	30,000,000.00	0.003961	118,830.00	USD
IS - Israeli Shekel	1,000,000.00	0.28852	288,520.00	USD
JY - Japanese Yen	12,500,000	0.009424	117,800.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.039312	157,248.00	EUR
KE - EC/SE cross rate	125,000.00	10.083	1,260,375.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7704	7,704.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.4054	8,783.75	USD
M6E - E-Micro EUR/USD	12,500.00	1.23195	15,399.38	USD
MCD - E-micro CAD/USD	10,000.00	0	0.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.009424	11,780.00	USD
MNH - E-micro USD/CNH	10,000.00	6.332	63,320.00	USD
MP - Mexican Peso	500,000.00	0.05324	26,620.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.052	13,150.00	USD

NE - New Zealand Dollar	100,000.00	0.7223	72,230.00	USD
PZ - Polish Zloty	500,000.00	0.29208	146,040.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032152	96,456.00	EUR
RA - South African Rand	500,000.00	0.082875	41,437.50	USD
RF - EC/SF cross rate	125,000.00	1.17106	146,382.50	CHF
RP - EC/BP cross rate	125,000.00	0.876583	109,572.88	GBP
RY - EC/JY cross rate	125,000.00	130.72	16,340,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.12218	244,360.00	USD
SF - Swiss Franc	125,000.00	1.052	131,500.00	USD
SJ - SF/JY cross rate	250,000.00	111.63	27,907,500.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	0	0.00	TRY
TRY - Turkish Lira	200,000.00	0	0.00	TRY
UN - Norwegian Krone	2,000,000.00	0.12933	258,660.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23708	118,540.00	EUR
ZAR - USD/ZAR	100,000.00	12.0664	1,206,640.00	ZAR

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