

14-111

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: March 18, 2014

SUBJECT: **REVISED:** March 2014 Final Foreign Currency Settlement Prices

***Advisory notice has been updated to reflect the final foreign currency settlement prices for Canadian dollar; E-micro USD/CAD; E-micro CAD/USD; EC/TRY Cross Rate; Turkish Lira**

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	1.0055	201,100.00	CAD
AD - Australian Dollar	100,000.00	0.9082	90,820.00	USD
AJ - AD/JY cross rate	200,000.00	92.41	18,482,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0602	212,040.00	NZD
BF - BP/SF cross rate	125,000.00	1.4533	181,662.50	CHF
BP - British Pound	62,500.00	1.6665	104,156.25	USD
BY - BP/JY cross rate	125,000.00	169.57	21,196,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.535	191,875.00	AUD
CC - EC/CD cross rate	125,000.00	1.5435	192,937.50	CAD
CD – Canadian Dollar	100,000.00	0.9047	90,470.00	USD
CN - EC/UN cross rate	125,000.00	8.2755	1,034,437.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.1561	615,610.00	USD
CY - CD/JY cross rate	200,000.00	91.9	18,380,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.050862	203,448.00	USD
EC - Euro FX	125,000.00	1.3941	174,262.50	USD
FR - Hungarian Forint	30,000,000.00	0.0044692	134,076.00	USD
IS - Israeli Shekel	1,000,000.00	0.28923	289,230.00	USD
JY - Japanese Yen	12,500,000	0.009828	122,850.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.036484	145,936.00	EUR
KE - EC/SE cross rate	125,000.00	8.8535	1,106,687.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.9082	9,082.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.6665	10,415.63	USD
M6C – E-Micro USD/CAD	10,000.00	1.1053	11,053.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.3941	17,426.25	USD
M6J - E-Micro USD/JPY	10,000.00	101.75	1,017,500.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.8721	8,721.00	CHF
MCD – E-Micro CAD/USD	10,000.00	0.9047	9,047.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.009828	12,285.00	USD
MNH - E-micro USD/CNH	10,000.00	6.1561	61,561.00	USD

MP - Mexican Peso	500,000.00	0.075875	37,937.50	USD
MSF - E-Micro CHF/USD	12,500.00	1.1467	14,333.75	USD
NE - New Zealand Dollar	100,000.00	0.8566	85,660.00	USD
PZ - Polish Zloty	500,000.00	0.33022	165,110.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032058	96,174.00	EUR
RA - South African Rand	500,000.00	0.09325	46,625.00	USD
RF - EC/SF cross rate	125,000.00	1.2157	151,962.50	CHF
RP - EC/BP cross rate	125,000.00	0.83655	104,568.75	GBP
RY - EC/JY cross rate	125,000.00	141.85	17,731,250.00	JPY
SE - Swedish Krona	2,000,000.00	0.15746	314,920.00	USD
SF - Swiss Franc	125,000.00	1.1467	143,337.50	USD
SJ - SF/JY cross rate	250,000.00	116.675	29,168,750.00	JPY
TRE – EC/TRY Cross Rate	125,000.00	3.0946	386,825.00	TRY
TRY – Turkish Lira	200,000.00	2.2211	444,220.00	TRY
UN - Norwegian Krone	2,000,000.00	0.16846	336,920.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23686	118,430.00	EUR
ZAR - USD/ZAR	100,000.00	10.7239	1,072,390.00	ZAR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.3941	\$69,705.00
Japanese Yen	2,500,000.00	0.009828	\$24,570.00
British Pound	12,500.00	1.6665	\$20,831.25
Swiss Franc	12,500.00	1.1467	\$14,333.75
Australian Dollar	10,000.00	0.9082	\$9,082.00
Canadian Dollar (Synthetic)	10,000.00	0.9032	\$9,032.00