

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 16-115
SUBJECT: March 2016 Final Foreign Currency Settlement Prices - UPDATED
DATE: March 15, 2016

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9981	199,620.00	CAD
AD - Australian Dollar	100,000.00	0.7513	75,130.00	USD
AJ - AD/JY cross rate	200,000.00	85.42	17,084,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.1212	224,240.00	NZD
BF - BP/SF cross rate	125,000.00	1.41524	176,905.00	CHF
BP - British Pound	62,500.00	1.4335	89,593.75	USD
BY - BP/JY cross rate	125,000.00	162.99	20,373,750.00	JPY
CA - EC/AD cross rate	125,000.00	1.4785	184,812.50	AUD
CC - EC/CD cross rate	125,000.00	1.4758	184,475.00	CAD
CD - Canadian Dollar	100,000.00	0.7475	74,750.00	USD
CN - EC/UN cross rate	125,000.00	9.4265	1,178,312.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.4874	648,740.00	USD
CY - CD/JY cross rate	200,000.00	85.58	17,116,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.041074	164,296.00	USD
EC - Euro FX	125,000.00	1.1108	138,850.00	USD
FR - Hungarian Forint	30,000,000.00	0.003585	107,550.00	USD
IS - Israeli Shekel	1,000,000.00	0.25762	257,620.00	USD
JY - Japanese Yen	12,500,000	0.008795	109,937.50	USD
K - Czech Koruna/Euro	4,000,000.00	0.036976	147,904.00	EUR
KE - EC/SE cross rate	125,000.00	9.2665	1,158,312.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7513	7,513.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.4335	8,959.38	USD
M6C - E-micro USD/CAD	10,000.00	1.3378	13,378.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.1108	13,885.00	USD
M6J - E-Micro USD/JPY	10,000.00	113.7	1,137,000.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.9873	9,873.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.7475	7,475.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.008795	10,993.75	USD

MNH - E-micro USD/CNH	10,000.00	6.4874	64,874.00	USD
MP - Mexican Peso	500,000.00	0.05618	28,090.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0129	12,661.25	USD
NE - New Zealand Dollar	100,000.00	0.6701	67,010.00	USD
PZ - Polish Zloty	500,000.00	0.25934	129,670.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032274	96,822.00	EUR
RA - South African Rand	500,000.00	0.0645	32,250.00	USD
RF - EC/SF cross rate	125,000.00	1.09665	137,081.25	CHF
RP - EC/BP cross rate	125,000.00	0.774887	96,860.88	GBP
RY - EC/JY cross rate	125,000.00	126.3	15,787,500.00	JPY
SE - Swedish Krona	2,000,000.00	0.11987	239,740.00	USD
SF - Swiss Franc	125,000.00	1.0129	126,612.50	USD
SJ - SF/JY cross rate	250,000.00	115.17	28,792,500.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	3.1902	398,775.00	TRY
TRY - Turkish Lira	200,000.00	2.8724	574,480.00	TRY
UN - Norwegian Krone	2,000,000.00	0.11784	235,680.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23348	116,740.00	EUR
ZAR - USD/ZAR	100,000.00	15.5039	1,550,390.00	ZAR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.1108	\$55,540.00
Japanese Yen	2,500,000.00	0.008795	\$21,987.50
British Pound	12,500.00	1.4335	\$17,918.75
Swiss Franc	12,500.00	1.0129	\$12,661.25
Australian Dollar	10,000.00	0.7513	\$7,513.00
Canadian Dollar (Synthetic)	10,000.00	0.7527	\$7,527.00

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