

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-105

SUBJECT: March 2017 Final Foreign Currency Settlement Prices - UPDATED

DATE: March 14, 2017

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	1.1096	221,920.00	CAD
AD - Australian Dollar	100,000.00	0.7579	75,790.00	USD
AJ - AD/JY cross rate	200,000.00	86.92	17,384,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0938	218,760.00	NZD
BF - BP/SF cross rate	125,000.00	1.23244	154,055.00	CHF
BP - British Pound	62,500.00	1.2232	76,450.00	USD
BY - BP/JY cross rate	125,000.00	140.28	17,535,000.00	JPY
CA - EC/AD cross rate	125,000.00	1.4071	175,887.50	AUD
CC - EC/CD cross rate	125,000.00	1.4347	179,337.50	CAD
CD - Canadian Dollar	100,000.00	0.7415	74,150.00	USD
CN - EC/UN cross rate	125,000.00	9.1305	1,141,312.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.8904	689,040.00	USD
CY - CD/JY cross rate	200,000.00	85.25	17,050,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.03949	157,960.00	USD
EC - Euro FX	125,000.00	1.06645	133,306.25	USD
FR - Hungarian Forint	30,000,000.00	0.003413	102,390.00	USD
IS - Israeli Shekel	1,000,000.00	0.27324	273,240.00	USD
JY - Japanese Yen	12,500,000	0.0087195	108,993.75	USD
K - Czech Koruna/Euro	4,000,000.00	0.03703	148,120.00	EUR
KE - EC/SE cross rate	125,000.00	9.563	1,195,375.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7579	7,579.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.2232	7,645.00	USD
M6E - E-Micro EUR/USD	12,500.00	1.06645	13,330.63	USD
MCD - E-micro CAD/USD	10,000.00	0.7415	7,415.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.0087195	10,899.38	USD
MNH - E-micro USD/CNH	10,000.00	6.8904	68,904.00	USD
MP - Mexican Peso	500,000.00	0.05102	25,510.00	USD
MSF - E-Micro CHF/USD	12,500.00	0.9925	12,406.25	USD

NE - New Zealand Dollar	100,000.00	0.6929	69,290.00	USD
PZ - Polish Zloty	500,000.00	0.24576	122,880.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032004	96,012.00	EUR
RA - South African Rand	500,000.00	0.0761	38,050.00	USD
RF - EC/SF cross rate	125,000.00	1.07451	134,313.75	CHF
RP - EC/BP cross rate	125,000.00	0.871853	108,981.63	GBP
RY - EC/JY cross rate	125,000.00	122.31	15,288,750.00	JPY
SE - Swedish Krona	2,000,000.00	0.11152	223,040.00	USD
SF - Swiss Franc	125,000.00	0.9925	124,062.50	USD
SJ - SF/JY cross rate	250,000.00	113.825	28,456,250.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	3.9898	498,725.00	TRY
TRY - Turkish Lira	200,000.00	3.7451	749,020.00	TRY
UN - Norwegian Krone	2,000,000.00	0.1168	233,600.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23044	115,220.00	EUR
ZAR - USD/ZAR	100,000.00	13.1406	1,314,060.00	ZAR

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