

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 18-369

SUBJECT: September 2018 Final Foreign Currency Settlement Prices

DATE: September 17, 2018

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9358	187,160.00	CAD
AD - Australian Dollar	100,000.00	0.7192	71,920.00	USD
AJ - AD/JY cross rate	200,000.00	80.5	16,100,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0922	218,440.00	NZD
BF - BP/SF cross rate	125,000.00	1.26399	157,998.75	CHF
BP - British Pound	62,500.00	1.3148	82,175.00	USD
BY - BP/JY cross rate	125,000.00	147.17	18,396,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.6256	203,200.00	AUD
CC - EC/CD cross rate	125,000.00	1.5213	190,162.50	CAD
CD - Canadian Dollar	100,000.00	0	0.00	USD
CN - EC/UN cross rate	125,000.00	9.5645	1,195,562.50	NOK
CY - CD/JY cross rate	200,000.00	86.02	17,204,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.045948	183,792.00	USD
EC - Euro FX	125,000.00	1.16915	146,143.75	USD
FR - Hungarian Forint	30,000,000.00	0.0036034	108,102.00	USD
IS - Israeli Shekel	1,000,000.00	0.27894	278,940.00	USD
JY - Japanese Yen	12,500,000	0.008934	111,675.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.0393	157,200.00	EUR
KE - EC/SE cross rate	125,000.00	10.4455	1,305,687.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7192	7,192.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3148	8,217.50	USD
M6E - E-Micro EUR/USD	12,500.00	1.16915	14,614.38	USD
MCD - E-micro CAD/USD	10,000.00	0	0.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.008934	11,167.50	USD
MP - Mexican Peso	500,000.00	0.05299	26,495.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0402	13,002.50	USD
NE - New Zealand Dollar	100,000.00	0.6585	65,850.00	USD
PZ - Polish Zloty	500,000.00	0.27212	136,060.00	USD

R - Hungarian Forint/Euro	30,000,000.00	0.003082	92,460.00	EUR
RA - South African Rand	500,000.00	0.06715	33,575.00	USD
RF - EC/SF cross rate	125,000.00	1.12397	140,496.25	CHF
RP - EC/BP cross rate	125,000.00	0.889223	111,152.88	GBP
RY - EC/JY cross rate	125,000.00	130.87	16,358,750.00	JPY
SE - Swedish Krona	2,000,000.00	0.11193	223,860.00	USD
SF - Swiss Franc	125,000.00	1.0402	130,025.00	USD
SJ - SF/JY cross rate	250,000.00	116.43	29,107,500.00	JPY
TRY - Turkish Lira	200,000.00	0	0.00	TRY
UN - Norwegian Krone	2,000,000.00	0.12224	244,480.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23276	116,380.00	EUR
ZAR - USD/ZAR	100,000.00	14.892	1,489,200.00	ZAR

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