CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 18-493

SUBJECT: December 2018 Final Foreign Currency Settlement Prices

DATE: December 17, 2018

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	**0.9625**	192,500.00	CAD
AD - Australian Dollar	100,000.00	**0.7185**	71,850.00	USD
AJ - AD/JY cross rate	200,000.00	**81.15**	16,230,000.00	JPY
AN - AD/NE cross rate	200,000.00	**1.0552**	211,040.00	NZD
BF - BP/SF cross rate	125,000.00	**1.25179**	156,473.75	CHF
BP - British Pound	62,500.00	**1.2613**	78,831.25	USD
BY - BP/JY cross rate	125,000.00	**142.46**	17,807,500.00	JPY
CA - EC/AD cross rate	125,000.00	**1.5786**	197,325.00	AUD
CC - EC/CD cross rate	125,000.00	**1.5194**	189,925.00	CAD
CD - Canadian Dollar	100,000.00	**0**	0.00	USD
CN - EC/UN cross rate	125,000.00	**9.7885**	1,223,562.50	NOK
CY - CD/JY cross rate	200,000.00	**84.31**	16,862,000.00	JPY
CZ - Czech Koruna	4,000,000.00	**0.043986**	175,944.00	USD
EC - Euro FX	125,000.00	**1.1342**	141,775.00	USD
FR - Hungarian Forint	30,000,000.00	**0.0035062**	105,186.00	USD
IS - Israeli Shekel	1,000,000.00	**0.26537**	265,370.00	USD
JY - Japanese Yen	12,500,000	**0.008854**	110,675.00	USD
K - Czech Koruna/Euro	4,000,000.00	**0.038782**	155,128.00	EUR
KE - EC/SE cross rate	125,000.00	**10.283**	1,285,375.00	SEK
M6A - E-Micro AUD/USD	10,000.00	**0.7185**	7,185.00	USD
M6B - E-Micro GBP/USD	6,250.00	**1.2613**	7,883.13	USD
M6E - E-Micro EUR/USD	12,500.00	**1.1342**	14,177.50	USD
MCD - E-micro CAD/USD	10,000.00	**0**	0.00	USD
MJY - E-Micro JPY/USD	1,250,000	**0.008854**	11,067.50	USD
MP - Mexican Peso	500,000.00	**0.04978**	24,890.00	USD
MSF - E-Micro CHF/USD	12,500.00	**1.0076**	12,595.00	USD
NE - New Zealand Dollar	100,000.00	**0.6809**	68,090.00	USD
PZ - Polish Zloty	500,000.00	**0.26474**	132,370.00	USD

R - Hungarian Forint/Euro	30,000,000.00	**0.0030914**	92,742.00	EUR
RA - South African Rand	500,000.00	**0.0694**	34,700.00	USD
RF - EC/SF cross rate	125,000.00	**1.12565**	140,706.25	CHF
RP - EC/BP cross rate	125,000.00	**0.889231**	111,153.88	GBP
RY - EC/JY cross rate	125,000.00	**128.1**	16,012,500.00	JPY
SE - Swedish Krona	2,000,000.00	**0.1103**	220,600.00	USD
SF - Swiss Franc	125,000.00	**1.0076**	125,950.00	USD
SJ - SF/JY cross rate	250,000.00	**113.8**	28,450,000.00	JPY
TRL - Turkish Lira	1,000,000.00	**0.185565**	185,565.00	USD
UN - Norwegian Krone	2,000,000.00	**0.11587**	231,740.00	USD
Z - Polish Zloty/Euro	500,000.00	**0.23342**	116,710.00	EUR
ZAR - USD/ZAR	100,000.00	**14.4092**	1,440,920.00	ZAR

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