

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-092

SUBJECT: March 2019 Final Foreign Currency Settlement Prices - UPDATED

DATE: March 19, 2019

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9462	189,240.00	CAD
AD - Australian Dollar	100,000.00	0.7098	70,980.00	USD
AJ - AD/JY cross rate	200,000.00	79.17	15,834,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0344	206,880.00	NZD
BF - BP/SF cross rate	125,000.00	1.32482	165,602.50	CHF
BP - British Pound	62,500.00	1.3227	82,668.75	USD
BY - BP/JY cross rate	125,000.00	147.52	18,440,000.00	JPY
CA - EC/AD cross rate	125,000.00	1.5981	199,762.50	AUD
CC - EC/CD cross rate	125,000.00	1.5122	189,025.00	CAD
CD - Canadian Dollar	100,000.00	0.75405	75,405.00	USD
CN - EC/UN cross rate	125,000.00	9.684	1,210,500.00	NOK
CY - CD/JY cross rate	200,000.00	83.67	16,734,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.044292	177,168.00	USD
EC - Euro FX	125,000.00	1.13435	141,793.75	USD
FR - Hungarian Forint	30,000,000.00	0.003609	108,270.00	USD
IS - Israeli Shekel	1,000,000.00	0.27758	277,580.00	USD
JY - Japanese Yen	12,500,000	0.008966	112,075.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.039046	156,184.00	EUR
KE - EC/SE cross rate	125,000.00	10.471	1,308,875.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7098	7,098.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3227	8,266.88	USD
M6E - E-Micro EUR/USD	12,500.00	1.13435	14,179.38	USD
MCD - E-micro CAD/USD	10,000.00	0.75405	7,540.50	USD
MJY - E-Micro JPY/USD	1,250,000	0.008966	11,207.50	USD
MP - Mexican Peso	500,000.00	0.05225	26,125.00	USD
MSF - E-Micro CHF/USD	12,500.00	0.9984	12,480.00	USD
NE - New Zealand Dollar	100,000.00	0.6862	68,620.00	USD
PZ - Polish Zloty	500,000.00	0.26394	131,970.00	USD

R - Hungarian Forint/Euro	30,000,000.00	0.0031816	95,448.00	EUR
RA - South African Rand	500,000.00	0.06915	34,575.00	USD
RF - EC/SF cross rate	125,000.00	1.13617	142,021.25	CHF
RP - EC/BP cross rate	125,000.00	0.857602	107,200.25	GBP
RY - EC/JY cross rate	125,000.00	126.52	15,815,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.10833	216,660.00	USD
SF - Swiss Franc	125,000.00	0.9984	124,800.00	USD
SJ - SF/JY cross rate	250,000.00	111.355	27,838,750.00	JPY
TRL - Turkish Lira	1,000,000.00	0.18309	183,090.00	USD
UN - Norwegian Krone	2,000,000.00	0.11714	234,280.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23268	116,340.00	EUR
ZAR - USD/ZAR	100,000.00	14.4613	1,446,130.00	ZAR

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