

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-102

SUBJECT: March 2020 Final Foreign Currency Settlement Prices - UPDATED

DATE: March 17, 2020

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.8554	171,080.00	CAD
AD - Australian Dollar	100,000.00	0.6125	61,250.00	USD
AJ - AD/JY cross rate	200,000.00	65.02	13,004,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0134	202,680.00	NZD
BF - BP/SF cross rate	125,000.00	1.15808	144,760.00	CHF
BP - British Pound	62,500.00	1.2234	76,462.50	USD
BY - BP/JY cross rate	125,000.00	129.87	16,233,750.00	JPY
CA - EC/AD cross rate	125,000.00	1.818	227,250.00	AUD
CC - EC/CD cross rate	125,000.00	1.5552	194,400.00	CAD
CD - Canadian Dollar	100,000.00	0.7097	70,970.00	USD
CN - EC/UN cross rate	125,000.00	11.46	1,432,500.00	NOK
CY - CD/JY cross rate	200,000.00	76	15,200,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.04144	165,760.00	USD
EC - Euro FX	125,000.00	1.11355	139,193.75	USD
FR - Hungarian Forint	30,000,000.00	0.0032394	97,182.00	USD
IS - Israeli Shekel	1,000,000.00	0.26528	265,280.00	USD
JY - Japanese Yen	12,500,000	0.0094205	117,756.25	USD
K - Czech Koruna/Euro	4,000,000.00	0.037214	148,856.00	EUR
KE - EC/SE cross rate	125,000.00	10.8512	1,356,400.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.6125	6,125.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.2234	7,646.25	USD
M6E - E-Micro EUR/USD	12,500.00	1.11355	13,919.38	USD
MCD - E-micro CAD/USD	10,000.00	0.7097	7,097.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.0094205	11,775.63	USD
MP - Mexican Peso	500,000.00	0.04384	21,920.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0564	13,205.00	USD
NE - New Zealand Dollar	100,000.00	0.6044	60,440.00	USD
PZ - Polish Zloty	500,000.00	0.25232	126,160.00	USD

R - Hungarian Forint/Euro	30,000,000.00	0.002909	87,270.00	EUR
RA - South African Rand	500,000.00	0.060133	30,066.50	USD
RF - EC/SF cross rate	125,000.00	1.0541	131,762.50	CHF
RP - EC/BP cross rate	125,000.00	0.910209	113,776.13	GBP
RY - EC/JY cross rate	125,000.00	118.2	14,775,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.10262	205,240.00	USD
SF - Swiss Franc	125,000.00	1.0564	132,050.00	USD
SJ - SF/JY cross rate	250,000.00	112.14	28,035,000.00	JPY
TRL - Turkish Lira	1,000,000.00	0.1558	155,800.00	USD
UN - Norwegian Krone	2,000,000.00	0.09717	194,340.00	USD
Z - Polish Zloty/Euro	500,000.00	0.2266	113,300.00	EUR
ZAR - USD/ZAR	100,000.00	16.6298	1,662,980.00	ZAR

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