

Advisory #: 12-116

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: March 20, 2012

SUBJECT: March 2012 Final Foreign Currency Settlement Prices

*Updated to reflect final settlement prices for Canadian dollar; E-micro USD/CAD; E-micro CAD/USD; Turkish lira; EC/TRY Cross Rate

Symbol - Contract	Settlement	USD Equivalent
CD – Canadian Dollar	1.0062	100,620.00
M6C – E-micro USD/CAD	0.9938	9,938.00
MCD – E-micro CAD/USD	1.0062	10,062.00
TRY – Turkish Lira	1.8063	361,260.00
TRE – EC/TRY Cross Rate	2.386	298,250.00
AD - Australian Dollar	1.0572	USD 105,720.00
BP - British Pound	1.5864	USD 99,150.00
CZ - Czech Koruna	0.053734	USD 214,936.00
EC - Euro FX	1.3158	USD 164,475.00
FR - Hungarian Forint	0.0045492	USD 136,476.00
IS - Israeli Shekel	0.26606	USD 266,060.00
JY - Japanese Yen	0.011975	USD 149,687.50
M6A - E-Micro AUD/USD - M6A	1.0572	USD 10,572.00
M6B - E-Micro GBP/USD - M6B	1.5864	USD 9,915.00
M6E - E-Micro EUR/USD - M6E	1.3158	USD 16,447.50
M6J - E-Micro USD/JPY - M6J	83.5100	JPY 835,100.00
M6S - E-Micro USD/CHF - M6S	0.9171	CHF 9,171.00
MJY - E-Micro JPY/USD - MJY	0.0120	USD 14,968.75
MP - Mexican Peso	0.078975	USD 39,487.50
MSF - E-Micro CHF/USD - MSF	1.0904	USD 13,630.00
NE - New Zealand Dollar	0.8241	USD 82,410.00
PZ - Polish Zloty	0.31998	USD 159,990.00
RA - South African Rand	0.132150	USD 66,075.00
SE - Swedish Krona	0.14832	USD 296,640.00
SF - Swiss Franc	1.0904	USD 136,300.00
UN - Norwegian Krone	0.17432	USD 348,640.00
AC - AD/CD cross rate	1.0481	CAD 209,620.00

AJ - AD/JY cross rate	88.28	JPY 17,656,000.00
AN - AD/NE cross rate	1.2829	NZD 256,580.00
BF - BP/SF cross rate	1.4549	CHF 181,862.50
BY - BP/JY cross rate	132.48	JPY 16,560,000.00
CA - EC/AD cross rate	1.2446	AUD 155,575.00
CC - EC/CD cross rate	1.3045	CAD 163,062.50
CN - EC/UN cross rate	7.5480	NOK 943,500.00
CY - CD/JY cross rate	84.23	JPY 16,846,000.00
K - Euro/Czech Koruna	0.040838	EUR 163,352.00
KE - EC/SE cross rate	8.8715	SEK 1,108,937.50
R - Euro/Hungarian Forint	0.0034574	EUR 103,722.00
RF - EC/SF cross rate	1.2067	CHF 150,837.50
RP - EC/BP cross rate	0.82945	GBP 103,681.25
RY - EC/JY cross rate	109.88	JPY 13,735,000.00
SJ - SF/JY cross rate	91.055	JPY 22,763,750.00
Z - Euro/Polish Zloty	0.24318	EUR 121,590.00

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.3158	\$65,790.00
Japanese Yen	2,500,000.00	0.011975	\$29,937.50
British Pound	12,500.00	1.5864	\$19,830.00
Swiss Franc	12,500.00	1.0904	\$13,630.00
Australian Dollar	10,000.00	1.0572	\$10,572.00
Canadian Dollar	10,000.00	1.0087	\$10,087.00