

13-131

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

DATE: March 19, 2013

SUBJECT: **Revised:** March 2013 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	Currency Amount	Settlement	Equivalent	Currency
CD - Canadian Dollar	100,000.00	0.9754	97,540.00	USD
M6C - E-micro USD/CAD	10,000.00	1.0252	10,252.00	CAD
MCD - E-micro CAD/USD	10,000.00	0.9754	9,754.00	USD
TRY - Turkish Lira	200,000.00	1.8125	362,500.00	TRY
TRE - EC/TRY Cross Rate	125,000.00	2.3485	293,562.50	TRY
AD - Australian Dollar	100,000.00	1.0391	103,910.00	USD
BP - British Pound	62,500.00	1.5118	94,487.50	USD
CZ - Czech Koruna	4,000,000.00	0.050644	202,576.00	USD
EC - Euro FX	125,000.00	1.2959	161,987.50	USD
FR - Hungarian Forint	30,000,000.00	0.0042342	127,026.00	USD
IS - Israeli Shekel	1,000,000.00	0.27095	270,950.00	USD
JY - Japanese Yen	12,500,000	0.01053	131,625.00	USD
M6A - E-Micro AUD/USD	10,000.00	1.0391	10,391.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.5118	9,448.75	USD
M6E - E-Micro EUR/USD	12,500.00	1.2959	16,198.75	USD
M6J - E-Micro USD/JPY	10,000.00	94.97	949,700.00	JPY
M6S - E-Micro USD/CHF	10,000.00	0.9438	9,438.00	CHF
MJY - E-Micro JPY/USD	1,250,000	0.01053	13,162.50	USD
MP - Mexican Peso	500,000.00	0.08025	40,125.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0595	13,243.75	USD
NE - New Zealand Dollar	100,000.00	0.8243	82,430.00	USD
PZ - Polish Zloty	500,000.00	0.31208	156,040.00	USD
RA - South African Rand	500,000.00	0.109225	54,612.50	USD
SE - Swedish Krona	2,000,000.00	0.15531	310,620.00	USD
SF - Swiss Franc	125,000.00	1.0595	132,437.50	USD
UN - Norwegian Krone	2,000,000.00	0.17261	345,220.00	USD

AC - AD/CD cross rate	200,000.00	1.0607	212,140.00	CAD
AJ - AD/JY cross rate	200,000.00	98.68	19,736,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.2606	252,120.00	NZD
BF - BP/SF cross rate	125,000.00	1.4269	178,362.50	CHF
BY - BP/JY cross rate	125,000.00	143.57	17,946,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.2471	155,887.50	AUD
CC - EC/CD cross rate	125,000.00	1.3229	165,362.50	CAD
CN - EC/UN cross rate	125,000.00	7.5075	938,437.50	NOK
CY - CD/JY cross rate	200,000.00	93.03	18,606,000.00	JPY
K - Czech Koruna/Euro	4,000,000.00	0.03908	156,320.00	EUR
KE - EC/SE cross rate	125,000.00	8.344	1,043,000.00	SEK
R - Hungarian Forint/Euro	30,000,000.00	0.0032674	98,022.00	EUR
RF - EC/SF cross rate	125,000.00	1.2231	152,887.50	CHF
RP - EC/BP cross rate	125,000.00	0.8572	107,150.00	GBP
RY - EC/JY cross rate	125,000.00	123.07	15,383,750.00	JPY
SJ - SF/JY cross rate	250,000.00	100.615	25,153,750.00	JPY
Z - Polish Zloty/Euro	500,000.00	0.24082	120,410.00	EUR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.2959	\$64,795.00
Japanese Yen	2,500,000.00	0.1053	\$263,250.00
British Pound	12,500.00	1.5118	\$18,897.50
Swiss Franc	12,500.00	1.0595	\$13,243.75
Australian Dollar	10,000.00	1.0391	\$10,391.00
Canadian Dollar	10,000.00	0.9697	\$9,697.00