


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 15-078

SUBJECT: **UPDATED** March 2015 Final Foreign Currency Settlement Prices - UPDATED

DATE: March 17, 2015

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9798	195,960.00	CAD
AD - Australian Dollar	100,000.00	0.7666	76,660.00	USD
AJ - AD/JY cross rate	200,000.00	92.9	18,580,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0372	207,440.00	NZD
BF - BP/SF cross rate	125,000.00	1.48674	185,842.50	CHF
BP - British Pound	62,500.00	1.4805	92,531.25	USD
BY - BP/JY cross rate	125,000.00	179.41	22,426,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.383	172,875.00	AUD
CC - EC/CD cross rate	125,000.00	1.3551	169,387.50	CAD
CD - Canadian Dollar	100,000.00	0.783	78,300.00	USD
CN - EC/UN cross rate	125,000.00	8.6935	1,086,687.50	NOK
CNH - Offshore Chinese Renminbi	100,000.00	6.2761	627,610.00	USD
CY - CD/JY cross rate	200,000.00	94.81	18,962,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.038848	155,392.00	USD
EC - Euro FX	125,000.00	1.0602	132,525.00	USD
FR - Hungarian Forint	30,000,000.00	0.0034958	104,874.00	USD
IS - Israeli Shekel	1,000,000.00	0.24936	249,360.00	USD
JY - Japanese Yen	12,500,000	0.008252	103,150.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.036642	146,568.00	EUR
KE - EC/SE cross rate	125,000.00	9.153	1,144,125.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7666	7,666.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.4805	9,253.13	USD
M6C - E-micro USD/CAD	10,000.00	1.2771	12,771.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.0602	13,252.50	USD
M6J - E-Micro USD/JPY	10,000.00	121.18	1,211,800.00	JPY
M6S - E-Micro USD/CHF	10,000.00	1.0042	10,042.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.783	7,830.00	USD

MJY - E-Micro JPY/USD	1,250,000	0.008252	10,315.00	USD
MNH - E-micro USD/CNH	10,000.00	6.2761	62,761.00	USD
MP - Mexican Peso	500,000.00	0.06483	32,415.00	USD
MSF - E-Micro CHF/USD	12,500.00	0.9958	12,447.50	USD
NE - New Zealand Dollar	100,000.00	0.7391	73,910.00	USD
PZ - Polish Zloty	500,000.00	0.25704	128,520.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0032974	98,922.00	EUR
RA - South African Rand	500,000.00	0.0807	40,350.00	USD
RF - EC/SF cross rate	125,000.00	1.06467	133,083.75	CHF
RP - EC/BP cross rate	125,000.00	0.716109	89,513.63	GBP
RY - EC/JY cross rate	125,000.00	128.48	16,060,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.11583	231,660.00	USD
SF - Swiss Franc	125,000.00	0.9958	124,475.00	USD
SJ - SF/JY cross rate	250,000.00	120.675	30,168,750.00	JPY
TRE - EC/TRY Cross Rate	125,000.00	2.7767	347,087.50	TRY
TRY - Turkish Lira	200,000.00	2.6275	525,500.00	TRY
UN - Norwegian Krone	2,000,000.00	0.12195	243,900.00	USD
Z - Polish Zloty/Euro	500,000.00	0.24244	121,220.00	EUR
ZAR - USD/ZAR	100,000.00	12.3916	1,239,160.00	ZAR

FX\$INDEX Components	Foreign Currency Amount	Settlement	USD Equivalent
Euro FX	50,000.00	1.0602	\$53,010.00
Japanese Yen	2,500,000.00	0.008252	\$20,630.00
British Pound	12,500.00	1.4805	\$18,506.25
Swiss Franc	12,500.00	0.9958	\$12,447.50
Australian Dollar	10,000.00	0.7666	\$7,666.00
Canadian Dollar (Synthetic)	10,000.00	0.7824	\$7,824.00

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