CME Group

AUD/USD, CAD/USD, CHF/USD, EUR/USD, GBP/USD, and JPY/USD Futures Final Settlement Procedure

The final settlement price of the expiring contract for AUD/USD futures (6A), CAD/USD futures (6C), CHF/USD futures (6S), EUR/USD futures (6E), GBP/USD futures (6B), and JPY/USD futures (6J) is determined on the last day of trading at 9:16 a.m. Central Time (CT).

Normal final settlement procedure

The settlement price of the expiring contract is derived from the more actively traded, next deferred contract month. The spread differential between the expiring contract and from the next deferred month is applied to the volume-weighted average price (VWAP) of CME Globex trades in the next deferred contract month during the 30-second closing range between 9:15:30 and 9:16:00 a.m. CT to generate a final settlement price.

If you have any questions, please call the CME Global Command Center at 312.456.2391, in Europe at 44.207.623.4708, or in Asia at 65-6223-1357.

Note: In the event the aforementioned calculations described in this advisory cannot be made or if CME Group staff, in its sole discretion, determines that anomalous activity yields results that are not representative of the fair value of the contract, the staff may determine an alternative settlement price.