

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-303

SUBJECT: September 2019 Final Foreign Currency Settlement Prices

DATE: September 16, 2019

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9091	181,820.00	CAD
AD - Australian Dollar	100,000.00	0.6858	68,580.00	USD
AJ - AD/JY cross rate	200,000.00	74.04	14,808,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0795	215,900.00	NZD
BF - BP/SF cross rate	125,000.00	1.23309	154,136.25	CHF
BP - British Pound	62,500.00	1.2416	77,600.00	USD
BY - BP/JY cross rate	125,000.00	134.05	16,756,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.6051	200,637.50	AUD
CC - EC/CD cross rate	125,000.00	1.4592	182,400.00	CAD
CN - EC/UN cross rate	125,000.00	9.881	1,235,125.00	NOK
CY - CD/JY cross rate	200,000.00	81.44	16,288,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.042546	170,184.00	USD
EC - Euro FX	125,000.00	1.10075	137,593.75	USD
FR - Hungarian Forint	30,000,000.00	0.0033138	99,414.00	USD
IS - Israeli Shekel	1,000,000.00	0.2824	282,400.00	USD
JY - Japanese Yen	12,500,000	0.0092625	115,781.25	USD
K - Czech Koruna/Euro	4,000,000.00	0.038652	154,608.00	EUR
KE - EC/SE cross rate	125,000.00	10.662	1,332,750.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.6858	6,858.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.2416	7,760.00	USD
M6E - E-Micro EUR/USD	12,500.00	1.10075	13,759.38	USD
MJY - E-Micro JPY/USD	1,250,000	0.0092625	11,578.13	USD
MP - Mexican Peso	500,000.00	0.05145	25,725.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0069	12,586.25	USD
NE - New Zealand Dollar	100,000.00	0.6353	63,530.00	USD
PZ - Polish Zloty	500,000.00	0.25458	127,290.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0030104	90,312.00	EUR
RA - South African Rand	500,000.00	0.06805	34,025.00	USD

RF - EC/SF cross rate	125,000.00	1.09321	136,651.25	CHF
RP - EC/BP cross rate	125,000.00	0.886558	110,819.75	GBP
RY - EC/JY cross rate	125,000.00	118.84	14,855,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.10324	206,480.00	USD
SF - Swiss Franc	125,000.00	1.0069	125,862.50	USD
SJ - SF/JY cross rate	250,000.00	108.705	27,176,250.00	JPY
TRL - Turkish Lira	1,000,000.00	0.175145	175,145.00	USD
UN - Norwegian Krone	2,000,000.00	0.1114	222,800.00	USD
Z - Polish Zloty/Euro	500,000.00	0.23128	115,640.00	EUR
ZAR - USD/ZAR	100,000.00	14.6951	1,469,510.00	ZAR

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