

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-352

SUBJECT: September 2020 Final Foreign Currency Settlement Prices - UPDATED

DATE: September 15, 2020

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9609	192,180.00	CAD
AD - Australian Dollar	100,000.00	0.7296	72,960.00	USD
AJ - AD/JY cross rate	200,000.00	77.06	15,412,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0873	217,460.00	NZD
BF - BP/SF cross rate	125,000.00	1.16919	146,148.75	CHF
BP - British Pound	62,500.00	1.2902	80,637.50	USD
BY - BP/JY cross rate	125,000.00	136.28	17,035,000.00	JPY
CA - EC/AD cross rate	125,000.00	1.6286	203,575.00	AUD
CC - EC/CD cross rate	125,000.00	1.565	195,625.00	CAD
CD - Canadian Dollar	100,000.00	0.7592	75,920.00	USD
CN - EC/UN cross rate	125,000.00	10.6805	1,335,062.50	NOK
CY - CD/JY cross rate	200,000.00	80.2	16,040,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.044542	178,168.00	USD
EC - Euro FX	125,000.00	1.1882	148,525.00	USD
FR - Hungarian Forint	30,000,000.00	0.0033228	99,684.00	USD
IS - Israeli Shekel	1,000,000.00	0.29123	291,230.00	USD
JY - Japanese Yen	12,500,000	0.0094675	118,343.75	USD
K - Czech Koruna/Euro	4,000,000.00	0.037486	149,944.00	EUR
KE - EC/SE cross rate	125,000.00	10.409	1,301,125.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7296	7,296.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.2902	8,063.75	USD
M6E - E-Micro EUR/USD	12,500.00	1.1882	14,852.50	USD
MCD - E-micro CAD/USD	10,000.00	0.7592	7,592.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.0094675	11,834.38	USD
MP - Mexican Peso	500,000.00	0.0474	23,700.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.1035	13,793.75	USD
NE - New Zealand Dollar	100,000.00	0.671	67,100.00	USD
PZ - Polish Zloty	500,000.00	0.26717	133,585.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0027964	83,892.00	EUR

RA - South African Rand	500,000.00	0.05995	29,975.00	USD
RF - EC/SF cross rate	125,000.00	1.07676	134,595.00	CHF
RP - EC/BP cross rate	125,000.00	0.920942	115,117.75	GBP
RY - EC/JY cross rate	125,000.00	125.5	15,687,500.00	JPY
SE - Swedish Krona	2,000,000.00	0.11415	228,300.00	USD
SF - Swiss Franc	125,000.00	1.1035	137,937.50	USD
SJ - SF/JY cross rate	250,000.00	116.555	29,138,750.00	JPY
TRL - Turkish Lira	1,000,000.00	0.133525	133,525.00	USD
UN - Norwegian Krone	2,000,000.00	0.11125	222,500.00	USD
Z - Polish Zloty/Euro	500,000.00	0.22485	112,425.00	EUR
ZAR - USD/ZAR	100,000.00	16.6805	1,668,050.00	ZAR

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