

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-091

SUBJECT: March 2021 Final Foreign Currency Settlement Prices - UPDATED

DATE: March 16, 2021

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.966	193,200.00	CAD
AD - Australian Dollar	100,000.00	0.7732	77,320.00	USD
AJ - AD/JY cross rate	200,000.00	84.44	16,888,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0757	215,140.00	NZD
BF - BP/SF cross rate	125,000.00	1.29242	161,552.50	CHF
BP - British Pound	62,500.00	1.3909	86,931.25	USD
BY - BP/JY cross rate	125,000.00	151.89	18,986,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.5422	192,775.00	AUD
CC - EC/CD cross rate	125,000.00	1.4897	186,212.50	CAD
CD - Canadian Dollar	100,000.00	0.8018	80,180.00	USD
CN - EC/UN cross rate	125,000.00	10.1055	1,263,187.50	NOK
CY - CD/JY cross rate	200,000.00	87.41	17,482,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.045506	182,024.00	USD
EC - Euro FX	125,000.00	1.19245	149,056.25	USD
FR - Hungarian Forint	30,000,000.00	0.0032448	97,344.00	USD
IS - Israeli Shekel	1,000,000.00	0.30236	302,360.00	USD
JY - Japanese Yen	12,500,000	0.009157	114,462.50	USD
K - Czech Koruna/Euro	4,000,000.00	0.038162	152,648.00	EUR
KE - EC/SE cross rate	125,000.00	10.1745	1,271,812.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7732	7,732.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3909	8,693.13	USD
M6E - E-Micro EUR/USD	12,500.00	1.19245	14,905.63	USD
MCD - E-micro CAD/USD	10,000.00	0.8018	8,018.00	USD
MJY - E-Micro JPY/USD	1,250,000	0.009157	11,446.25	USD
MP - Mexican Peso	500,000.00	0.04825	24,125.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0762	13,452.50	USD
NE - New Zealand Dollar	100,000.00	0.7188	71,880.00	USD
PZ - Polish Zloty	500,000.00	0.25988	129,940.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0027212	81,636.00	EUR

RA - South African Rand	500,000.00	0.06685	33,425.00	USD
RF - EC/SF cross rate	125,000.00	1.10802	138,502.50	CHF
RP - EC/BP cross rate	125,000.00	0.857323	107,165.38	GBP
RY - EC/JY cross rate	125,000.00	130.22	16,277,500.00	JPY
SE - Swedish Krona	2,000,000.00	0.1172	234,400.00	USD
SF - Swiss Franc	125,000.00	1.0762	134,525.00	USD
SJ - SF/JY cross rate	250,000.00	117.53	29,382,500.00	JPY
TRL - Turkish Lira	1,000,000.00	0.1325	132,500.00	USD
UN - Norwegian Krone	2,000,000.00	0.118	236,000.00	USD
Z - Polish Zloty/Euro	500,000.00	0.21794	108,970.00	EUR
ZAR - USD/ZAR	100,000.00	14.959	1,495,900.00	ZAR

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