

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-200

SUBJECT: June 2021 Final Foreign Currency Settlement Prices - UPDATED

DATE: June 15, 2021

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.937	187,400.00	CAD
AD - Australian Dollar	100,000.00	0.77185	77,185.00	USD
AJ - AD/JY cross rate	200,000.00	84.85	16,970,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0804	216,080.00	NZD
BF - BP/SF cross rate	125,000.00	1.26954	158,692.50	CHF
BP - British Pound	62,500.00	1.4116	88,225.00	USD
BY - BP/JY cross rate	125,000.00	155.18	19,397,500.00	JPY
CA - EC/AD cross rate	125,000.00	1.5705	196,312.50	AUD
CC - EC/CD cross rate	125,000.00	1.4716	183,950.00	CAD
CD - Canadian Dollar	100,000.00	0.82145	82,145.00	USD
CN - EC/UN cross rate	125,000.00	10.0905	1,261,312.50	NOK
CY - CD/JY cross rate	200,000.00	90.56	18,112,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.047668	190,672.00	USD
EC - Euro FX	125,000.00	1.2122	151,525.00	USD
FR - Hungarian Forint	30,000,000.00	0.0034534	103,602.00	USD
IS - Israeli Shekel	1,000,000.00	0.30812	308,120.00	USD
JY - Japanese Yen	12,500,000	0.0090965	113,706.25	USD
K - Czech Koruna/Euro	4,000,000.00	0.039324	157,296.00	EUR
KE - EC/SE cross rate	125,000.00	10.099	1,262,375.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.77185	7,718.50	USD
M6B - E-Micro GBP/USD	6,250.00	1.4116	8,822.50	USD
M6E - E-Micro EUR/USD	12,500.00	1.2122	15,152.50	USD
MCD - E-micro CAD/USD	10,000.00	0.82145	8,214.50	USD
MJY - E-Micro JPY/USD	1,250,000	0.0090965	11,370.63	USD
MP - Mexican Peso	500,000.00	0.05022	25,110.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.1119	13,898.75	USD
NE - New Zealand Dollar	100,000.00	0.7144	71,440.00	USD
PZ - Polish Zloty	500,000.00	0.26844	134,220.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0028488	85,464.00	EUR

RA - South African Rand	500,000.00	0.072725	36,362.50	USD
RF - EC/SF cross rate	125,000.00	1.09021	136,276.25	CHF
RP - EC/BP cross rate	125,000.00	0.858742	107,342.75	GBP
RY - EC/JY cross rate	125,000.00	133.26	16,657,500.00	JPY
SE - Swedish Krona	2,000,000.00	0.12003	240,060.00	USD
SF - Swiss Franc	125,000.00	1.1119	138,987.50	USD
SJ - SF/JY cross rate	250,000.00	122.235	30,558,750.00	JPY
TRL - Turkish Lira	1,000,000.00	0.11902	119,020.00	USD
UN - Norwegian Krone	2,000,000.00	0.12013	240,260.00	USD
Z - Polish Zloty/Euro	500,000.00	0.22144	110,720.00	EUR
ZAR - USD/ZAR	100,000.00	13.7504	1,375,040.00	ZAR

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