

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-320

SUBJECT: September 2021 Final Foreign Currency Settlement Prices - **UPDATED**

DATE: September 14, 2021

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9318	186,360.00	CAD
AD - Australian Dollar	100,000.00	0.73595	73,595.00	USD
AJ - AD/JY cross rate	200,000.00	80.88	16,176,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0349	206,980.00	NZD
BF - BP/SF cross rate	125,000.00	1.27385	159,231.25	CHF
BP - British Pound	62,500.00	1.3834	86,462.50	USD
BY - BP/JY cross rate	125,000.00	152.04	19,005,000.00	JPY
CA - EC/AD cross rate	125,000.00	1.6039	200,487.50	AUD
CC - EC/CD cross rate	125,000.00	1.4946	186,825.00	CAD
CD - Canadian Dollar	100,000.00	0.79015	79,015.00	USD
CN - EC/UN cross rate	125,000.00	10.206	1,275,750.00	NOK
CY - CD/JY cross rate	200,000.00	86.8	17,360,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.046548	186,192.00	USD
EC - Euro FX	125,000.00	1.1804	147,550.00	USD
FR - Hungarian Forint	30,000,000.00	0.0033764	101,292.00	USD
IS - Israeli Shekel	1,000,000.00	0.31179	311,790.00	USD
JY - Japanese Yen	12,500,000	0.009099	113,737.50	USD
K - Czech Koruna/Euro	4,000,000.00	0.039434	157,736.00	EUR
KE - EC/SE cross rate	125,000.00	10.174	1,271,750.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.73595	7,359.50	USD
M6B - E-Micro GBP/USD	6,250.00	1.3834	8,646.25	USD
M6C - E-Micro USD/CAD	10,000.00	1.2656	12,656.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.1804	14,755.00	USD
M6J - E-Micro USD/JPY	10,000.00	109.9	1,099,000.00	JPY
M6S - E-Micro USD/CHF	100,000.00	0.9208	92,080.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.79015	7,901.50	USD
MJY - E-Micro JPY/USD	1,250,000	0.009099	11,373.75	USD
MP - Mexican Peso	500,000.00	0.05032	25,160.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.086	13,575.00	USD

NE - New Zealand Dollar	100,000.00	0.71115	71,115.00	USD
PZ - Polish Zloty	500,000.00	0.25952	129,760.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0028604	85,812.00	EUR
RA - South African Rand	500,000.00	0.07072	35,360.00	USD
RF - EC/SF cross rate	125,000.00	1.08692	135,865.00	CHF
RP - EC/BP cross rate	125,000.00	0.85326	106,657.50	GBP
RY - EC/JY cross rate	125,000.00	129.73	16,216,250.00	JPY
SE - Swedish Krona	2,000,000.00	0.11602	232,040.00	USD
SF - Swiss Franc	125,000.00	1.086	135,750.00	USD
SJ - SF/JY cross rate	250,000.00	119.355	29,838,750.00	JPY
TRL - Turkish Lira	1,000,000.00	0.118528	118,528.00	USD
UN - Norwegian Krone	2,000,000.00	0.11566	231,320.00	USD
Z - Polish Zloty/Euro	500,000.00	0.21986	109,930.00	EUR
ZAR - USD/ZAR	100,000.00	14.1503	1,415,030.00	ZAR

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