

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 22-093

SUBJECT: March 2022 Final Foreign Currency Settlement Prices - UPDATED

DATE: March 15, 2022

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9239	184,780.00	CAD
AD - Australian Dollar	100,000.00	0.7236	72,360.00	USD
AJ - AD/JY cross rate	200,000.00	85.38	17,076,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0664	213,280.00	NZD
BF - BP/SF cross rate	125,000.00	1.21976	152,470.00	CHF
BP - British Pound	62,500.00	1.3049	81,556.25	USD
BY - BP/JY cross rate	125,000.00	153.96	19,245,000.00	JPY
CA - EC/AD cross rate	125,000.00	1.5148	189,350.00	AUD
CC - EC/CD cross rate	125,000.00	1.3995	174,937.50	CAD
CD - Canadian Dollar	100,000.00	0.78005	78,005.00	USD
CN - EC/UN cross rate	125,000.00	9.879	1,234,875.00	NOK
CY - CD/JY cross rate	200,000.00	92.41	18,482,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.043932	175,728.00	USD
EC - Euro FX	125,000.00	1.0961	137,012.50	USD
FR - Hungarian Forint	30,000,000.00	0.0029218	87,654.00	USD
IS - Israeli Shekel	1,000,000.00	0.30523	305,230.00	USD
JY - Japanese Yen	12,500,000	0.0084755	105,943.75	USD
K - Czech Koruna/Euro	4,000,000.00	0.04008	160,320.00	EUR
KE - EC/SE cross rate	125,000.00	10.506	1,313,250.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.7236	7,236.00	USD
M6B - E-Micro GBP/USD	6,250.00	1.3049	8,155.63	USD
M6C - E-Micro USD/CAD	10,000.00	1.282	12,820.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.0961	13,701.25	USD
M6J - E-Micro USD/JPY	10,000.00	117.99	1,179,900.00	JPY
M6S - E-Micro USD/CHF	100,000.00	0.9348	93,480.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.78005	7,800.50	USD
MJY - E-Micro JPY/USD	1,250,000	0.0084755	10,594.38	USD
MP - Mexican Peso	500,000.00	0.04788	23,940.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0698	13,372.50	USD

NE - New Zealand Dollar	100,000.00	0.67855	67,855.00	USD
PZ - Polish Zloty	500,000.00	0.23222	116,110.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0026656	79,968.00	EUR
RA - South African Rand	500,000.00	0.06638	33,190.00	USD
RF - EC/SF cross rate	125,000.00	1.02458	128,072.50	CHF
RP - EC/BP cross rate	125,000.00	0.839988	104,998.50	GBP
RY - EC/JY cross rate	125,000.00	129.33	16,166,250.00	JPY
SE - Swedish Krona	2,000,000.00	0.10433	208,660.00	USD
SF - Swiss Franc	125,000.00	1.0698	133,725.00	USD
SJ - SF/JY cross rate	250,000.00	126.225	31,556,250.00	JPY
TRL - Turkish Lira	1,000,000.00	0.067675	67,675.00	USD
UN - Norwegian Krone	2,000,000.00	0.11095	221,900.00	USD
Z - Polish Zloty/Euro	500,000.00	0.21186	105,930.00	EUR
ZAR - USD/ZAR	100,000.00	15.0648	1,506,480.00	ZAR

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