

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 22-352 REVISED

SUBJECT: September 2022 Final Foreign Currency Settlement Prices - UPDATED

DATE: September 20, 2022

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.8896	177,920.00	CAD
AD - Australian Dollar	100,000.00	0.66865	66,865.00	USD
AJ - AD/JY cross rate	200,000.00	95.96	19,192,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.1268	225,360.00	NZD
BF - BP/SF cross rate	125,000.00	1.10107	137,633.75	CHF
BP - British Pound	62,500.00	1.1384	71,150.00	USD
BY - BP/JY cross rate	125,000.00	163.38	20,422,500.00	JPY
CA - EC/AD cross rate	125,000.00	1.494	186,750.00	AUD
CC - EC/CD cross rate	125,000.00	1.329	166,125.00	CAD
CD - Canadian Dollar	100,000.00	0.74945	74,945.00	USD
CN - EC/UN cross rate	125,000.00	10.2795	1,284,937.50	NOK
CY - CD/JY cross rate	200,000.00	107.87	21,574,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.040738	162,952.00	USD
EC - Euro FX	125,000.00	0.99895	124,868.75	USD
FR - Hungarian Forint	30,000,000.00	0.0024852	74,556.00	USD
IS - Israeli Shekel	1,000,000.00	0.28971	289,710.00	USD
JY - Japanese Yen	12,500,000	0.006968	87,100.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.04078	163,120.00	EUR
KE - EC/SE cross rate	125,000.00	10.8135	1,351,687.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.66865	6,686.50	USD
M6B - E-Micro GBP/USD	6,250.00	1.1384	7,115.00	USD
M6C - E-Micro USD/CAD	10,000.00	1.3343	13,343.00	CAD
M6E - E-Micro EUR/USD	12,500.00	0.99895	12,486.88	USD
M6J - E-Micro USD/JPY	10,000.00	143.51	1,435,100.00	JPY
M6S - E-Micro USD/CHF	100,000.00	0.9672	96,720.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.74945	7,494.50	USD
MP - Mexican Peso	500,000.00	0.04982	24,910.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.0339	12,923.75	USD
NE - New Zealand Dollar	100,000.00	0.5934	59,340.00	USD

PZ - Polish Zloty	500,000.00	0.21204	106,020.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0024878	74,634.00	EUR
RA - South African Rand	500,000.00	0.056355	28,177.50	USD
RF - EC/SF cross rate	125,000.00	0.9662	120,775.00	CHF
RP - EC/BP cross rate	125,000.00	0.877504	109,688.00	GBP
RY - EC/JY cross rate	125,000.00	143.36	17,920,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.09238	184,760.00	USD
SF - Swiss Franc	125,000.00	1.0339	129,237.50	USD
SJ - SF/JY cross rate	250,000.00	148.38	37,095,000.00	JPY
TRL - Turkish Lira	1,000,000.00	0.054666	54,666.00	USD
UN - Norwegian Krone	2,000,000.00	0.09718	194,360.00	USD
Z - Polish Zloty/Euro	500,000.00	0.21226	106,130.00	EUR
ZAR - USD/ZAR	100,000.00	17.7447	1,774,470.00	ZAR

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