

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 22-478

SUBJECT: December 2022 Final Foreign Currency Settlement Prices - UPDATED

DATE: December 20, 2022

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9178	183,560.00	CAD
AD - Australian Dollar	100,000.00	0.67225	67,225.00	USD
AJ - AD/JY cross rate	200,000.00	91.81	18,362,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0551	211,020.00	NZD
BF - BP/SF cross rate	125,000.00	1.13445	141,806.25	CHF
BP - British Pound	62,500.00	1.218	76,125.00	USD
BY - BP/JY cross rate	125,000.00	166.35	20,793,750.00	JPY
CA - EC/AD cross rate	125,000.00	1.5782	197,275.00	AUD
CC - EC/CD cross rate	125,000.00	1.4485	181,062.50	CAD
CD - Canadian Dollar	100,000.00	0.73575	73,575.00	USD
CN - EC/UN cross rate	125,000.00	10.5035	1,312,937.50	NOK
CY - CD/JY cross rate	200,000.00	100.03	20,006,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.043768	175,072.00	USD
EC - Euro FX	125,000.00	1.06095	132,618.75	USD
FR - Hungarian Forint	30,000,000.00	0.002633	78,990.00	USD
IS - Israeli Shekel	1,000,000.00	0.28939	289,390.00	USD
JY - Japanese Yen	12,500,000	0.007322	91,525.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.041254	165,016.00	EUR
KE - EC/SE cross rate	125,000.00	11.016	1,377,000.00	SEK
M6A - E-Micro AUD/USD	10,000.00	0.67225	6,722.50	USD
M6B - E-Micro GBP/USD	6,250.00	1.218	7,612.50	USD
M6C - E-Micro USD/CAD	10,000.00	1.3592	13,592.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.06095	13,261.88	USD
M6J - E-Micro USD/JPY	10,000.00	136.57	1,365,700.00	JPY
M6S - E-Micro USD/CHF	100,000.00	0.9314	93,140.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.73575	7,357.50	USD
MP - Mexican Peso	500,000.00	0.05044	25,220.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.07365	13,420.63	USD
NE - New Zealand Dollar	100,000.00	0.63715	63,715.00	USD

PZ - Polish Zloty	500,000.00	0.22646	113,230.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0024818	74,454.00	EUR
RA - South African Rand	500,000.00	0.057675	28,837.50	USD
RF - EC/SF cross rate	125,000.00	0.98817	123,521.25	CHF
RP - EC/BP cross rate	125,000.00	0.871059	108,882.38	GBP
RY - EC/JY cross rate	125,000.00	144.9	18,112,500.00	JPY
SE - Swedish Krona	2,000,000.00	0.09631	192,620.00	USD
SF - Swiss Franc	125,000.00	1.07365	134,206.25	USD
SJ - SF/JY cross rate	250,000.00	146.635	36,658,750.00	JPY
TRL - Turkish Lira	1,000,000.00	0.053621	53,621.00	USD
UN - Norwegian Krone	2,000,000.00	0.10101	202,020.00	USD
Z - Polish Zloty/Euro	500,000.00	0.21346	106,730.00	EUR
ZAR - USD/ZAR	100,000.00	17.3385	1,733,850.00	ZAR

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