


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 23-076
SUBJECT: March 2023 Final Foreign Currency Settlement Prices - UPDATED
DATE: March 14, 2023

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.9155	183,100.00	CAD
AD - Australian Dollar	100,000.00	0.66655	66,655.00	USD
AJ - AD/JY cross rate	200,000.00	88.5	17,700,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.071	214,200.00	NZD
BF - BP/SF cross rate	125,000.00	1.09832	137,290.00	CHF
BP - British Pound	62,500.00	1.2115	75,718.75	USD
BY - BP/JY cross rate	125,000.00	160.85	20,106,250.00	JPY
CA - EC/AD cross rate	125,000.00	1.6082	201,025.00	AUD
CC - EC/CD cross rate	125,000.00	1.4723	184,037.50	CAD
CD - Canadian Dollar	100,000.00	0.7321	73,210.00	USD
CN - EC/UN cross rate	125,000.00	11.377	1,422,125.00	NOK
CY - CD/JY cross rate	200,000.00	96.67	19,334,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.045162	180,648.00	USD
EC - Euro FX	125,000.00	1.07195	133,993.75	USD
FR - Hungarian Forint	30,000,000.00	0.0027412	82,236.00	USD
IS - Israeli Shekel	1,000,000.00	0.2755	275,500.00	USD
JY - Japanese Yen	12,500,000	0.007532	94,150.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.04213	168,520.00	EUR
KE - EC/SE cross rate	125,000.00	11.4295	1,428,687.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.66655	6,665.50	USD
M6B - E-Micro GBP/USD	6,250.00	1.2115	7,571.88	USD
M6C - E-Micro USD/CAD	10,000.00	1.3659	13,659.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.07195	13,399.38	USD
M6J - E-Micro USD/JPY	10,000.00	132.77	1,327,700.00	JPY
M6S - E-Micro USD/CHF	100,000.00	0.9066	90,660.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.7321	7,321.00	USD
MP - Mexican Peso	500,000.00	0.05304	26,520.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.10305	13,788.13	USD
NE - New Zealand Dollar	100,000.00	0.62235	62,235.00	USD

PZ - Polish Zloty	500,000.00	0.22848	114,240.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0025572	76,716.00	EUR
RA - South African Rand	500,000.00	0.055003	27,501.50	USD
RF - EC/SF cross rate	125,000.00	0.97181	121,476.25	CHF
RP - EC/BP cross rate	125,000.00	0.884812	110,601.50	GBP
RY - EC/JY cross rate	125,000.00	142.32	17,790,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.09379	187,580.00	USD
SF - Swiss Franc	125,000.00	1.10305	137,881.25	USD
SJ - SF/JY cross rate	250,000.00	146.45	36,612,500.00	JPY
TRL - Turkish Lira	1,000,000.00	0.052709	52,709.00	USD
UN - Norwegian Krone	2,000,000.00	0.09422	188,440.00	USD
Z - Polish Zloty/Euro	500,000.00	0.21314	106,570.00	EUR
ZAR - USD/ZAR	100,000.00	18.1808	1,818,080.00	ZAR

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