

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 23-373

SUBJECT: December 2023 Final Foreign Currency Settlement Prices - UPDATED

DATE: December 19, 2023

Symbol - Contract	Currency Amount	Settlement	Equivalent	Currency
AC - AD/CD cross rate	200,000.00	0.8977	179,540.00	CAD
AD - Australian Dollar	100,000.00	0.67095	67,095.00	USD
AJ - AD/JY cross rate	200,000.00	95.93	19,186,000.00	JPY
AN - AD/NE cross rate	200,000.00	1.0793	215,860.00	NZD
BF - BP/SF cross rate	125,000.00	1.09886	137,357.50	CHF
BP - British Pound	62,500.00	1.2649	79,056.25	USD
BY - BP/JY cross rate	125,000.00	180.86	22,607,500.00	JPY
CA - EC/AD cross rate	125,000.00	1.6274	203,425.00	AUD
CC - EC/CD cross rate	125,000.00	1.4608	182,600.00	CAD
CD - Canadian Dollar	100,000.00	0.7493	74,930.00	USD
CN - EC/UN cross rate	125,000.00	11.3445	1,418,062.50	NOK
CY - CD/JY cross rate	200,000.00	106.87	21,374,000.00	JPY
CZ - Czech Koruna	4,000,000.00	0.044512	178,048.00	USD
EC - Euro FX	125,000.00	1.0919	136,487.50	USD
FR - Hungarian Forint	30,000,000.00	0.0028408	85,224.00	USD
IS - Israeli Shekel	1,000,000.00	0.2738	273,800.00	USD
JY - Japanese Yen	12,500,000	0.006994	87,425.00	USD
K - Czech Koruna/Euro	4,000,000.00	0.040766	163,064.00	EUR
KE - EC/SE cross rate	125,000.00	11.1485	1,393,562.50	SEK
M6A - E-Micro AUD/USD	10,000.00	0.67095	6,709.50	USD
M6B - E-Micro GBP/USD	6,250.00	1.2649	7,905.63	USD
M6C - E-Micro USD/CAD	10,000.00	1.3346	13,346.00	CAD
M6E - E-Micro EUR/USD	12,500.00	1.0919	13,648.75	USD
M6J - E-Micro USD/JPY	10,000.00	142.98	1,429,800.00	JPY
M6S - E-Micro USD/CHF	100,000.00	0.8687	86,870.00	CHF
MCD - E-micro CAD/USD	10,000.00	0.7493	7,493.00	USD
MP - Mexican Peso	500,000.00	0.05785	28,925.00	USD
MSF - E-Micro CHF/USD	12,500.00	1.1511	14,388.75	USD
NE - New Zealand Dollar	100,000.00	0.62165	62,165.00	USD

PZ - Polish Zloty	500,000.00	0.25168	125,840.00	USD
R - Hungarian Forint/Euro	30,000,000.00	0.0026018	78,054.00	EUR
RA - South African Rand	500,000.00	0.05374	26,870.00	USD
RF - EC/SF cross rate	125,000.00	0.94857	118,571.25	CHF
RP - EC/BP cross rate	125,000.00	0.86323	107,903.75	GBP
RY - EC/JY cross rate	125,000.00	156.12	19,515,000.00	JPY
SE - Swedish Krona	2,000,000.00	0.09794	195,880.00	USD
SF - Swiss Franc	125,000.00	1.1511	143,887.50	USD
SJ - SF/JY cross rate	250,000.00	164.585	41,146,250.00	JPY
TRL - Turkish Lira	1,000,000.00	0.034413	34,413.00	USD
UN - Norwegian Krone	2,000,000.00	0.09625	192,500.00	USD
Z - Polish Zloty/Euro	500,000.00	0.2305	115,250.00	EUR
ZAR - USD/ZAR	100,000.00	18.6081	1,860,810.00	ZAR

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