

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: Clearing House Department

ADVISORY #: 05-214

DATE: September 19, 2005

SUBJECT: **September 2005 Final Foreign Currency Settlement Prices**

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7653	USD 76,530.00
BP - British Pound	1.8060	USD 112,875.00
CZ - Czech Koruna	0.041540	USD 166,160.00
DR - US Dollar Index	94.015	USD 94,015.00
EC - Euro FX	1.2149	USD 151,862.50
FR - Hungarian Forint	0.0049390	USD 148,170.00
JY - Japanese Yen	0.008978	USD 112,225.00
MP - Mexican Peso	0.092000	USD 46,000.00
NE - New Zealand Dollar	0.7003	USD 70,030.00
PZ - Polish Zloty	0.31302	USD 156,510.00
RA - South African Rand	0.155650	USD 77,825.00
SE - Swedish Krona	0.13015	USD 260,300.00
SF - Swiss Franc	0.7823	USD 97,787.50
UN - Norwegian Krone	0.15587	USD 311,740.00
AC - AD/CD cross rate	0.8979	CAD 179,580.00
AJ - AD/JY cross rate	85.24	JPY 17,048,000.00
AN - AD/NE cross rate	1.0928	NZD 218,560.00
BF - BP/SF cross rate	2.3086	CHF 288,575.00
BY - BP/JY cross rate	201.16	JPY 25,145,000.00
CA - EC/AD cross rate	1.5875	AUD 198,437.50
CC - EC/CD cross rate	1.4254	CAD 178,175.00
CN - EC/UN cross rate	7.7945	NOK 974,312.50
CY - CD/JY cross rate	94.93	JPY 18,986,000.00
K - Euro/Czech Koruna	0.034192	EUR 136,768.00
KE - EC/SE cross rate	9.3345	SEK 1,166,812.50
R - Euro/Hungarian Forint	0.0040654	EUR 121,962.00

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RF - EC/SF cross rate	1.5530	CHF 194,125.00
RP - EC/BP cross rate	0.67270	GBP 84,087.50
RY - EC/JY cross rate	135.32	JPY 16,915,000.00
SJ - SF/JY cross rate	87.135	JPY 21,783,750.00
Z - Euro/Polish Zloty	0.25766	EUR 128,830.00
CD - Canadian Dollar	0.8540	USD 85,400.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.7984%	\$42,117.22	1.2149	34,667.23 EUR
Japanese Yen	23.0542%	\$21,674.41	0.008978	2,414,169.00 JPY
British Pound	16.5807%	\$15,588.35	1.8060	8,631.42 GBP
Swiss Franc	5.2799%	\$4,963.90	0.7823	6,345.26 CHF
Swedish Krona	3.9967%	\$3,757.50	0.13015	28,870.51 SEK
Australian Dollar	3.5957%	\$3,380.50	0.7653	4,417.22 AUD
Canadian Dollar	2.6944%	\$2,583.14	0.8523	2,972.12 CAD

If you have any questions please contact Deliveries at (312) 930-3172