

## Advisory Notice

Clearing House

To: Clearing Member Firms  
Back Office Managers

From: Clearing House Department

Date: March 15, 2005

Advisory #: 05-44

Subject: **March 2005 Final Foreign Currency Settlement Prices**

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7874	USD 78,740.00
BP - British Pound	1.9156	USD 119,725.00
CD - Canadian Dollar *	* 0.8310	* USD 83,100.00
CZ - Czech Koruna	0.04535	USD 181,400.00
DR - US Dollar Index	86.963	USD 86,963.00
EC - Euro FX	1.3389	USD 167,362.50
FR - Hungarian Forint	0.005408	USD 162,240.00
JY - Japanese Yen	0.009545	USD 119,312.50
MP - Mexican Peso	0.0898	USD 44,900.00
NE - New Zealand Dollar	0.7379	USD 73,790.00
PZ - Polish Zloty	0.3326	USD 166,300.00
RA - South African Rand	0.1678	USD 83,900.00
SE - Swedish Krona	0.14769	USD 295,380.00
SF - Swiss Franc	0.8632	USD 107,900.00
UN - Norwegian Krone	0.1642	USD 328,400.00
AC - AD/CD cross rate	0.9491	CAD 189,820.00
AJ - AD/JY cross rate	82.49	JPY 16,498,000.00
AN - AD/NE cross rate	1.0671	NZD 213,420.00
BF - BP/SF cross rate	2.2192	CHF 277,400.00
BY - BP/JY cross rate	200.69	JPY 25,086,250.00
CA - EC/AD cross rate	1.7004	AUD 212,550.00
CC - EC/CD cross rate	1.6139	CAD 201,737.50
CN - EC/UN cross rate	8.154	NOK 1,019,250.00
CY - CD/JY cross rate	86.91	JPY 17,382,000.00
K - Euro/Czech Koruna	0.033872	EUR 135,488.00
KE - EC/SE cross rate	9.0655	SEK 1,133,187.50
R - Euro/Hungarian Forint	0.0040392	EUR 121,176.00
RF - EC/SF cross rate	1.5511	CHF 193,887.50
RP - EC/BP cross rate	0.69895	GBP 87,368.75
RY - EC/JY cross rate	140.27	JPY 17,533,750.00
SJ - SF/JY cross rate	90.435	JPY 22,608,750.00
Z - Euro/Polish Zloty	0.24842	EUR 124,210.00

**CME Dollar Index Components:**

<b>Component</b>	<b>% Weight in Index</b>	<b>US Dollar Value</b>	<b>FX Rate</b>	<b>Foreign Currency Amounts</b>
<b>Euro FX</b>	44.7984%	\$38,958.03	1.3389000	29,097.04 EUR
<b>Japanese Yen</b>	23.0542%	\$20,048.62	0.0095450	2,100,432.00 JPY
<b>British Pound</b>	16.5807%	\$14,419.07	1.9156000	7,527.18 GBP
<b>Swiss Frank</b>	5.2799%	\$4,591.56	0.8632000	5,319.23 CHF
<b>Swedish Krona</b>	3.9967%	\$3,475.65	0.1476900	23,533.41 SEK
<b>Australian Dollar</b>	3.5957%	\$3,126.93	0.7874000	3,971.21 AUD
<b>Canadian Dollar</b>	2.6944%	\$2,343.13	0.8296000	2,824.41 CAD