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Advisory Notice

Clearing House

TO: Clearing Member Firms,
Chief Financial Officers,
Back Office Managers

FROM: Clearing House Department

DATE: April 19, 2004

ADVISORY #: 04-66

SUBJECT: **Final Settlement of the April 2004 GSCI**

Please be advised that the Research Department has calculated a final settlement price for the **April 2004 Goldman Sachs Commodity Index (GSCI) contract at a value of 287.46**. As you are aware, Friday the Exchange was unable to calculate this settlement price due to a limit settlement in the June 2004 Lean Hog contracts traded at the Chicago Mercantile Exchange. Under the terms of the GSCI contract, the Research Department will not calculate a final GSCI settlement while any component contract settles to a limit price, for up to 10 days after the last day of trading.

All in-the-money April 2004 GSCI options will be automatically exercised tonight and both futures and options will be marked to the final settlement price listed above.

For more information, please contact the Deliveries Unit, at (312) 930-3172 or the Clearing House Risk Unit at (312) 648-3888.