

## Advisory Notice

Clearing House

To: Clearing Member Firms  
Back Office Managers

From: Clearing House Department

Date: March 16, 2004

Advisory #: 04-46

Subject: **March 2004 Final Foreign Currency Settlement Prices**

Symbol - Contract	Settlement	USD Equivalent
BP – British Pound	1.7976	USD 112,350.00
CD – Canadian Dollar	* 0.7505	*USD 75,050.00
DR – US Dollar Index	94.088	USD 94,088.00
JY – Japanese Yen	0.009020	USD 112,750.00
SF – Swiss Franc	0.7835	USD 97,937.50
AD – Australian Dollar	0.7320	USD 73,200.00
MP – Mexican Peso	0.091225	USD 45,612.50
NE – New Zealand Dollar	0.6415	USD 64,150.00
RA – South African Rand	0.149025	USD 74,512.50
EC – Euro FX	1.2235	USD 152,937.50
SE – Swedish Krona	0.13238	USD 264,760.00
UN – Norwegian Krone	0.14415	USD 288,300.00
RP – EC/BP cross rate	0.68065	GBP 85,081.25
RY – EC/JY cross rate	135.64	JPY 16,955,000.00
RF – EC/SF cross rate	*1.56160	*CHF 195,200.00
BY – BP/JY cross rate	199.29	JPY 24,911,250.00
BF – BP/SF cross rate	2.2943	CHF 286,787.50
AN – AD/NE cross rate	1.1411	NZD 228,220.00
CA – EC/CD cross rate	1.6714	AUD 208,925.00
AC – AD/CD cross rate	0.9746	CAD 194,920.00
AJ – AD/JY cross rate	81.15	JPY 16,230,000.00
CC – EC/CD cross rate	1.6289	CAD 203,612.50
SJ – SF/JY cross rate	86.865	JPY 21,716,250.00
CY – CD/JY cross rate	83.27	JPY 16,654,000.00
KE – EC/SE cross rate	9.2425	SEK 1,155,312.50
CN – EC/UN cross rate	8.4875	NOK 1,060,937.50