

Advisory Notice

Clearing House

To: Clearing Member Firms
Back Office Managers

From: Clearing House Department

Date: September 14, 2004

Advisory #: 04-158

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

Symbol - Contract	Settlement	USD Equivalent
BP – British Pound	1.7970	USD 112,312.50
CD – Canadian Dollar *	* 0.7710	* USD 77,100.00
DR – US Dollar Index	93.981	USD 93,981.00
JY – Japanese Yen	0.009074	USD 113,425.00
SF – Swiss Franc	0.7922	USD 99,025.00
AD – Australian Dollar	0.6955	USD 69,550.00
MP – Mexican Peso	0.086400	USD 43,200.00
NE – New Zealand Dollar	0.6560	USD 65,600.00
RA – South African Rand	0.152275	USD 76,137.50
EC – Euro FX	1.2228	USD 152,850.00
PZ – Polish Zloty	0.27904	USD 139,520.00
CZ – Czech Koruna	0.038706	USD 154,824.00
FR – Hungarian Forint	0.0049184	USD 147,552.00
SE – Swedish Krona	0.13441	USD 268,820.00
UN – Norwegian Krone	0.14650	USD 293,000.00
RP – EC/BP cross rate	0.68045	GBP 85,056.25
RY – EC/JY cross rate	134.76	JPY 16,845,000.00
RF – EC/SF cross rate	1.54350	CHF 192,937.50
BY – BP/JY cross rate	198.04	JPY 24,755,000.00
Z – Euro/Polish Zloty	0.22820	EUR 114,098.79
R – Euro/Hungarian Forint	0.0040222	EUR 120,667.32
K – Euro/Czech Koruna	0.031654	EUR 126,614.33
BF – BP/SF cross rate	2.2684	CHF 283,550.00
AN – AD/NE cross rate	1.0602	NZD 212,040.00
CA – EC/AD cross rate	1.7582	AUD 219,769.95
AC – AD/CD cross rate	0.9031	CAD 180,625.89
AJ – AD/JY cross rate	76.65	JPY 15,330,000.00
CC – EC/CD cross rate	1.5878	CAD 198,480.72

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SJ – SF/JY cross rate	87.305	JPY 21,826,250.00
CY – CD/JY cross rate	84.87	JPY 16,973,771.21
KE – EC/SE cross rate	9.0975	SEK 1,137,192.17
CN – EC/UN cross rate	8.3470	NOK 1,043,375.00

CME Dollar Index Components:

Component	% Weight in Index	U.S. Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.7531%	\$42,059.42	1.222800	34,395.99 EUR
Japanese Yen	23.0915%	\$21,701.62	0.009074	2,391,627.00 JPY
British Pound	16.4595%	\$15,468.80	1.797000	8,608.13 GBP
Swiss Franc	5.3834%	\$5,059.37	0.792200	6,386.48 CHF
Swedish Krona	3.8772%	\$3,643.83	0.134410	27,109.82 SEK
Australian Dollar	3.5775%	\$3,362.17	0.695500	4,834.18 AUD
Canadian Dollar	2.8578%	\$2,685.79	0.770100	3,487.58 CAD