

Advisory Notice

Clearing House

To: Clearing Member Firms
Back Office Managers

From: Clearing House Department

Date: December 14, 2004

Advisory #: 04-243

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

Symbol - Contract	Settlement	USD Equivalent
BP – British Pound	1.9174	USD 119,837.50
CD – Canadian Dollar *	*0.8075	*USD 80,750.00
DR – US Dollar Index	87.420	USD 87,420.00
JY – Japanese Yen	0.009540	USD 119,250.00
SF – Swiss Franc	0.8650	USD 108,125.00
AD – Australian Dollar	0.7568	USD 75,680.00
MP – Mexican Peso	0.08835	USD 44,175.00
NE – New Zealand Dollar	0.7080	USD 70,800.00
RA – South African Rand	0.174925	USD 87,462.50
EC – Euro FX	1.3284	USD 166,050.00
PZ – Polish Zloty	0.31630	USD 158,150.00
CZ – Czech Koruna	0.043376	USD 173,504.00
FR – Hungarian Forint	0.0053694	USD 161,082.00
SE – Swedish Krona	0.14808	USD 296,160.00
UN – Norwegian Krone	0.16173	USD 323,460.00
RP – EC/BP cross rate	0.69280	GBP 86,600.00
RY – EC/JY cross rate	139.25	JPY 17,406,250.00
RF – EC/SF cross rate	1.53570	CHF 191,962.50
BY – BP/JY cross rate	200.99	JPY 25,123,750.00
Z – Euro/Polish Zloty	0.23810	EUR 119,050.00
R – Euro/Hungarian Forint	0.0040420	EUR 121,260.16
K – Euro/Czech Koruna *	* 0.032652	* EUR 130,608.00
BF – BP/SF cross rate	2.2166	CHF 277,075.00
AN – AD/NE cross rate	1.0689	NZD 213,780.00
CA – EC/AD cross rate	1.7553	AUD 219,410.68
AC – AD/CD cross rate	0.9308	CAD 186,151.76
AJ – AD/JY cross rate	79.33	JPY 15,886,000.00
CC – EC/CD cross rate	1.6337	CAD 204,218.42

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SJ – SF/JY cross rate	90.67	JPY 22,667,750.00
CY – CD/JY cross rate	85.23	JPY 17,046,121.59
KE – EC/SE cross rate	8.9710	SEK 1,121,375.00
CN – EC/UN cross rate	8.2135	NOK 1,026,687.50

CME Dollar Index Components:

Component	% Weight in Index	U.S. Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.7531%	\$39,123.16	1.328400	29,451.34 EUR
Japanese Yen	23.0915%	\$20,186.59	0.009540	2,115,995.00 JPY
British Pound	16.4595%	\$14,388.89	1.917400	7,504.38 GBP
Swiss Franc	5.3834%	\$4,706.17	0.865000	5,440.66 CHF
Swedish Krona	3.8772%	\$3,389.45	0.148080	22,889.30 SEK
Australian Dollar	3.5775%	\$3,127.45	0.756800	4,132.47 AUD
Canadian Dollar	2.8578%	\$2,498.29	0.813100	3,072.55 CAD