

## Advisory Notice

Clearing House

To: Clearing Member Firms  
Back Office Managers

From: Clearing House Department

Date: June 14, 2005

Advisory #: 05-114

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

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7620	USD 76,200.00
CD - Canadian Dollar*	*0.7948	*USD 79,480.00
BP - British Pound	1.8032	USD 112,700.00
CZ - Czech Koruna	0.040140	USD 160,560.00
EC - Euro FX	1.2045	USD 150,562.50
DR - US Dollar Index	94.184	USD 94,184.00
FR - Hungarian Forint	0.0048278	USD 144,834.00
JY - Japanese Yen	0.009150	USD 114,375.00
MP - Mexican Peso	0.092050	USD 46,025.00
NE - New Zealand Dollar	0.7045	USD 70,450.00
PZ - Polish Zloty	0.29822	USD 149,110.00
RA - South African Rand	0.145400	USD 72,700.00
SE - Swedish Krona	0.12982	USD 259,640.00
SF - Swiss Franc	0.7836	USD 97,950.00
UN - Norwegian Krone	0.15338	USD 306,760.00
AC - AD/CD cross rate	0.9591	CAD 191,820.00
AJ - AD/JY cross rate	83.28	JPY 16,656,000.00
AN - AD/NE cross rate	1.0816	NZD 216,320.00
BF - BP/SF cross rate	2.3012	CHF 287,650.00
BY - BP/JY cross rate	197.07	JPY 24,633,750.00
CA - EC/AD cross rate	1.5807	AUD 197,587.50
CC - EC/CD cross rate	1.5160	CAD 189,500.00
CN - EC/UN cross rate	7.8530	NOK 981,625.00
CY - CD/JY cross rate	86.83	JPY 17,366,000.00
KE - EC/SE cross rate	9.2780	SEK 1,159,750.00
K - Euro/Czech Koruna	0.033326	EUR 133,304.00
R - Euro/Hungarian Forint	0.0040082	EUR 120,246.00
RF - EC/SF cross rate	1.5371	CHF 192,137.50

RP - EC/BP cross rate	0.66800	GBP 83,500.00
RY - EC/JY cross rate	131.64	JPY 16,455,000.00
SJ - SF/JY cross rate	85.640	JPY 21,410,000.00
Z – Euro/Polish Zloty	0.24758	EUR 123,790.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.7984%	\$42,192.93	1.2045	35,029.41 EUR
Japanese Yen	23.0542%	\$21,713.37	0.009150	2,373,046.00 JPY
British Pound	16.5807%	\$15,616.37	1.8032	8,660.36 GBP
Swiss Franc	5.2799%	\$4,972.82	0.7836	6,346.12 CHF
Swedish Krona	3.9967%	\$3,764.25	0.12982	28,995.93 SEK
Australian Dollar	3.5957%	\$3,386.57	0.7620	4,444.32 AUD
Canadian Dollar	2.6944%	\$2,537.69	0.7945	3,194.08 CAD