

Advisory Notice

Clearing House

To: Clearing Member Firms
Back Office Managers

From: Clearing House Department

Date: June 14, 2004

Advisory #: 04-107

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

Symbol - Contract	Settlement	USD Equivalent
BP – British Pound	1.8170	USD 113,562.50
CD – Canadian Dollar	*0.7274	*USD 72,740.00
DR – US Dollar Index	94.726	USD 94,726.00
JY – Japanese Yen	0.009015	USD 112,687.50
SF – Swiss Franc	0.7958	USD 99,475.00
AD – Australian Dollar	0.6905	USD 69,050.00
MP – Mexican Peso	0.087550	USD 43,775.00
NE – New Zealand Dollar	0.6260	USD 62,600.00
RA – South African Rand	0.152450	USD 76,225.00
EC – Euro FX	1.2068	USD 150,850.00
SE – Swedish Krona	0.13158	USD 263,160.00
UN – Norwegian Krone	0.14500	USD 290,000.00
RP – EC/BP cross rate	0.66415	GBP 83,018.75
RY – EC/JY cross rate	133.87	JPY 16,733,750.00
RF – EC/SF cross rate	1.51650	CHF 189,562.50
BY – BP/JY cross rate	201.55	JPY 25,193,750.00
BF – BP/SF cross rate	2.2832	CHF 285,400.00
AN – AD/NE cross rate	1.1030	NZD 220,600.00
CA – EC/AD cross rate	1.7477	AUD 218,464.88
AC – AD/CD cross rate	0.9442	CAD 188,841.79
AJ – AD/JY cross rate	76.59	JPY 15,318,000.00
CC – EC/CD cross rate	1.6502	CAD 206,275.00
SJ – SF/JY cross rate	88.275	JPY 22,068,774.27
CY – CD/JY cross rate	81.12	JPY 16,224,070.99
KE – EC/SE cross rate	9.1715	SEK 1,146,437.50
CN – EC/UN cross rate	8.3230	NOK 1,040,375.00

CME Dollar Index Components:

Component	% Weight in Index	U.S. Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.7531%	\$42,392.82	1.2068	35,128.29 EUR
Japanese Yen	23.0915%	\$21,873.65	0.009015	2,426,362 JPY
British Pound	16.4595%	\$15,591.43	1.8170	8,580.86 GBP
Swiss Franc	5.3834%	\$5,099.48	0.7958	6,407.99 CHF
Australian Dollar	3.5775%	\$3,388.82	0.6905	4,907.78 AUD
Canadian Dollar	4.2086%	\$2,707.08	0.7313	3,701.74 CAD
Swedish Krona	2.8578%	\$3,672.72	0.13158	27,912.45 SEK