

Advisory Notice

Clearing House

TO: Clearing Member Firms
FROM: Clearing House Department
ADVISORY #: 06-312
DATE: December 19, 2006
SUBJECT: **REVISED:** December 2006 Final Foreign Currency Settlement Prices

* REVISED December 2006 Canadian Dollar Final Foreign Currency Price.

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7787	USD 77,870.00
BP - British Pound	1.9442	USD 121,512.50
*CD - Canadian Dollar	0.8653	USD 86,530.00
CZ - Czech Koruna	0.047164	USD 188,656.00
DR - US Dollar Index	90.545	USD 90,545.00
EC - Euro FX	1.3060	USD 163,250.00
FR - Hungarian Forint	0.0051648	USD 154,944.00
IS - Israeli Shekel	0.23896	USD 238,960.00
JY - Japanese Yen	0.008456	USD 105,700.00
MP - Mexican Peso	0.092725	USD 46,362.50
NE - New Zealand Dollar	0.6893	USD 68,930.00
PZ - Polish Zloty	0.34400	USD 172,000.00
RA - South African Rand	0.142675	USD 71,337.50
SE - Swedish Krona	0.14424	USD 288,480.00
SF - Swiss Franc	0.8158	USD 101,975.00
UN - Norwegian Krone	0.16029	USD 320,580.00
AC - AD/CD cross rate	0.9005	CAD 180,100.00
AJ - AD/JY cross rate	92.09	JPY 18,418,000.00
AN - AD/NE cross rate	1.1297	NZD 225,940.00
BF - BP/SF cross rate	2.3832	CHF 297,900.00
BY - BP/JY cross rate	229.92	JPY 28,740,000.00
CA - EC/AD cross rate	1.6772	AUD 209,650.00
CC - EC/CD cross rate	1.5104	CAD 188,800.00
CN - EC/UN cross rate	8.1475	NOK 1,018,437.50
CY - CD/JY cross rate	102.26	JPY 20,452,000.00

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K - Euro/Czech Koruna	0.036114	EUR 144,456.00
KE - EC/SE cross rate	9.0545	SEK 1,131,812.50
R - Euro/Hungarian Forint	0.0039546	EUR 118,638.00
RF - EC/SF cross rate	1.6009	CHF 200,112.50
RP - EC/BP cross rate	0.67175	GBP 83,968.75
RY - EC/JY cross rate	154.45	JPY 19,306,250.00
SJ - SF/JY cross rate	96.475	JPY 24,118,750.00
Z - Euro/Polish Zloty	0.26340	EUR 131,700.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	43.9563%	\$39,783.53	1.3060	30,462.12 EUR
Japanese Yen	23.3876%	\$21,167.42	0.008456	2,503,242.00 JPY
British Pound	16.0302%	\$14,508.45	1.9442	7,462.43 GBP
Swiss Frank	5.5542%	\$5,026.94	0.8158	6,161.98 CHF
Swedish Krona	4.5384%	\$4,107.57	0.14424	28,477.33 SEK
Australian Dollar	3.6348%	\$3,289.75	0.7787	4,224.67 AUD
Canadian Dollar	2.8985%	\$2,624.45	0.8647	3,035.10 CAD