

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: Clearing House Department

ADVISORY #: 05-290

DATE: December 19, 2005

SUBJECT: **UPDATED: December 2005 Final Foreign Currency Settlement Prices**

**The table below has been updated to reflect the Canadian Dollar settlement price.*

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7429	USD 74,290.00
BP - British Pound	1.7648	USD 110,300.00
*CD - Canadian Dollar	0.8538	USD 85,380.00
CZ - Czech Koruna	0.041442	USD 165,768.00
DR - US Dollar Index	96.010	USD 96,010.00
EC - Euro FX	1.2000	USD 150,000.00
FR - Hungarian Forint	0.0047574	USD 142,722.00
JY - Japanese Yen	0.008623	USD 107,787.50
MP - Mexican Peso	0.093025	USD 46,512.50
NE - New Zealand Dollar	0.6907	USD 69,070.00
PZ - Polish Zloty	0.31178	USD 155,890.00
RA - South African Rand	0.156950	USD 78,475.00
SE - Swedish Krona	0.12726	USD 254,520.00
SF - Swiss Franc	0.7730	USD 96,625.00
UN - Norwegian Krone	0.14993	USD 299,860.00
AC - AD/CD cross rate	0.8634	CAD 172,680.00
AJ - AD/JY cross rate	86.15	JPY 17,230,000.00
AN - AD/NE cross rate	1.0756	NZD 215,120.00
BF - BP/SF cross rate	2.2831	CHF 285,387.50
BY - BP/JY cross rate	204.66	JPY 25,582,500.00
CA - EC/AD cross rate	1.6153	AUD 201,912.50
CC - EC/CD cross rate	1.3947	CAD 174,337.50

December 2005 Final Foreign Currency Settlement Prices

Clearing House Advisory 05-290

December 19, 2005

Page 2 of 2

CN - EC/UN cross rate	8.0035	NOK 1,000,437.50
CY - CD/JY cross rate	99.78	JPY 19,956,000.00
K - Euro/Czech Koruna	0.034534	EUR 138,136.00
KE - EC/SE cross rate	9.4295	SEK 1,178,687.50
R - Euro/Hungarian Forint	0.0039644	EUR 118,932.00
RF - EC/SF cross rate	1.5524	CHF 194,050.00
RP - EC/BP cross rate	0.67995	GBP 84,993.75
RY - EC/JY cross rate	139.16	JPY 17,395,000.00
SJ - SF/JY cross rate	89.645	JPY 22,411,250.00
Z - Euro/Polish Zloty	0.25982	EUR 129,910.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.7984%	\$43,010.95	1.2000	35,842.45 EUR
Japanese Yen	23.0542%	\$22,134.34	0.008623	2,566,895.00 JPY
British Pound	16.5807%	\$15,919.13	1.7648	9,020.36 GBP
Swiss Frank	5.2799%	\$5,069.23	0.7730	6,557.87 CHF
Swedish Krona	3.9967%	\$3,837.23	0.12726	30,152.69 SEK
Australian Dollar	3.5957%	\$3,452.23	0.7429	4,646.97 AUD
Canadian Dollar	2.6944%	\$2,536.39	.8604	3.005051 CAD

If you have any questions please contact Deliveries at (312) 930-3172