

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: Clearing House Department

ADVISORY #: 06-155

DATE: June 20, 2006

SUBJECT: **UPDATED:** June 2006 Final Foreign Currency Settlement Prices

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

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7369	USD 73,690.00
BP - British Pound	1.8397	USD 114,981.25
*CD - Canadian Dollar	0.8954	USD 89,540.00
CZ - Czech Koruna	0.044374	USD 177,496.00
DR - US Dollar Index	92.894	USD 92,894.00
EC - Euro FX	1.2562	USD 157,025.00
FR - Hungarian Forint	0.0045368	USD 136,104.00
IS - Israeli Shekel	0.22487	USD 224,870.00
JY - Japanese Yen	0.008645	USD 108,062.50
MP - Mexican Peso	0.087400	USD 43,700.00
NE - New Zealand Dollar	0.6163	USD 61,630.00
PZ - Polish Zloty	0.30990	USD 154,950.00
RA - South African Rand	0.142875	USD 71,437.50
SE - Swedish Krona	0.13524	USD 270,480.00
SF - Swiss Franc	0.8053	USD 100,662.50
UN - Norwegian Krone	0.15980	USD 319,600.00
AC - AD/CD cross rate	0.8287	CAD 165,740.00
AJ - AD/JY cross rate	85.24	JPY 17,048,000.00
AN - AD/NE cross rate	1.1957	NZD 239,140.00
BF - BP/SF cross rate	2.2845	CHF 285,562.50
BY - BP/JY cross rate	212.81	JPY 26,601,250.00
CA - EC/AD cross rate	1.7047	AUD 213,087.50
CC - EC/CD cross rate	1.4127	CAD 176,587.50
CN - EC/UN cross rate	7.8610	NOK 982,625.00
CY - CD/JY cross rate	102.86	JPY 20,572,000.00
K - Euro/Czech Koruna	0.035324	EUR 141,296.00
KE - EC/SE cross rate	9.2885	SEK 1,161,062.50
R - Euro/Hungarian Forint	0.0036116	EUR 108,348.00
RF - EC/SF cross rate	1.5599	CHF 194,987.50

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RP - EC/BP cross rate	0.68285	GBP 85,356.25
RY - EC/JY cross rate	145.31	JPY 18,163,750.00
SJ - SF/JY cross rate	93.150	JPY 23,287,500.00
Z - Euro/Polish Zloty	0.24670	EUR 123,350.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	43.9563%	\$40,832.77	1.2562	32,504.99 EUR
Japanese Yen	23.3876%	\$21,725.68	0.008645	2,513,092.00 JPY
British Pound	16.0302%	\$14,891.09	1.8397	8,094.31 GBP
Swiss Frank	5.5542%	\$5,159.52	0.8053	6,406.95 CHF
Swedish Krona	4.5384%	\$4,215.90	0.13524	31,173.48 SEK
Australian Dollar	3.6348%	\$3,376.51	0.7369	4,582.05 AUD
Canadian Dollar	2.8985%	\$2,692.53	0.8892	3,028.04 CAD