

## Advisory Notice

Clearing House

TO: Clearing Member Firms  
Back Office Managers

FROM: Clearing House Department

ADVISORY #: 06-58

DATE: March 13, 2006

SUBJECT: **Updated:** March 2006 Final Foreign Currency Settlement Prices

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

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7324	USD 73,240.00
BP - British Pound	1.7285	USD 108,031.25
*CD - Canadian Dollar	0.8642	USD 86,420.00
CZ - Czech Koruna	0.041318	USD 165,272.00
DR - US Dollar Index	97.349	USD 97,349.00
EC - Euro FX	1.1926	USD 149,075.00
FR - Hungarian Forint	0.0045434	USD 136,302.00
JY - Japanese Yen	0.008399	USD 104,987.50
MP - Mexican Peso	0.093325	USD 46,662.50
NE - New Zealand Dollar	0.6412	USD 64,120.00
PZ - Polish Zloty	0.30378	USD 151,890.00
RA - South African Rand	0.160000	USD 80,000.00
SE - Swedish Krona	0.12700	USD 254,000.00
SF - Swiss Franc	0.7601	USD 95,012.50
UN - Norwegian Krone	0.14953	USD 299,060.00
AC - AD/CD cross rate	0.8518	CAD 170,360.00
AJ - AD/JY cross rate	87.20	JPY 17,440,000.00
AN - AD/NE cross rate	1.1422	NZD 228,440.00
BF - BP/SF cross rate	2.2740	CHF 284,250.00
BY - BP/JY cross rate	205.80	JPY 25,725,000.00
CA - EC/AD cross rate	1.6283	AUD 203,537.50
CC - EC/CD cross rate	1.3871	CAD 173,387.50
CN - EC/UN cross rate	7.9755	NOK 996,937.50
CY - CD/JY cross rate	102.37	JPY 20,474,000.00
K - Euro/Czech Koruna	0.034646	EUR 138,584.00
KE - EC/SE cross rate	9.3905	SEK 1,173,812.50
R - Euro/Hungarian Forint	0.0038096	EUR 114,288.00
RF - EC/SF cross rate	1.5690	CHF 196,125.00
RP - EC/BP cross rate	0.68995	GBP 86,243.75

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RY - EC/JY cross rate	141.99	JPY 17,748,750.00
SJ - SF/JY cross rate	90.500	JPY 22,625,000.00
Z - Euro/Polish Zloty	0.25472	EUR 127,360.00

## CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	43.9563%	\$42,791.02	1.1926	35,880.45 EUR
Japanese Yen	23.3876%	\$22,767.59	0.008399	2,710,750.00 JPY
British Pound	16.0302%	\$15,605.24	1.7285	9,028.20 GBP
Swiss Frank	5.5542%	\$5,406.96	0.7601	7,113.49 CHF
Swedish Krona	4.5384%	\$4,418.09	0.12700	34,788.11 SEK
Australian Dollar	3.6348%	\$3,538.44	0.7324	4,831.29 AUD
Canadian Dollar	2.8985%	\$2,821.66	0.8598	3,281.76 CAD