

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: Clearing House Department

ADVISORY #: 06-229

DATE: September 19, 2006

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

The table below has been UPDATED to include the Canadian Dollar Settlement Price.

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7528	USD 75,280.00
BP - British Pound	1.8773	USD 117,331.25
*CD – Canadian Dollar	0.8917	USD 89,170.00
CZ - Czech Koruna	0.044608	USD 178,432.00
DR - US Dollar Index	92.536	USD 92,536.00
EC - Euro FX	1.2679	USD 158,487.50
FR - Hungarian Forint	0.0046880	USD 140,640.00
IS - Israeli Shekel	0.23047	USD 230,470.00
JY - Japanese Yen	0.008469	USD 105,862.50
MP - Mexican Peso	0.091650	USD 45,825.00
NE - New Zealand Dollar	0.6650	USD 66,500.00
PZ - Polish Zloty	0.32202	USD 161,010.00
RA - South African Rand	0.136850	USD 68,425.00
SE - Swedish Krona	0.13788	USD 275,760.00
SF - Swiss Franc	0.7983	USD 99,787.50
UN - Norwegian Krone	0.15280	USD 305,600.00
AC - AD/CD cross rate	0.8412	CAD 168,240.00
AJ - AD/JY cross rate	88.89	JPY 17,778,000.00
AN - AD/NE cross rate	1.1320	NZD 226,400.00
BF - BP/SF cross rate	2.3516	CHF 293,950.00
BY - BP/JY cross rate	221.67	JPY 27,708,750.00
CA - EC/AD cross rate	1.6842	AUD 210,525.00
CC - EC/CD cross rate	1.4168	CAD 177,100.00
CN - EC/UN cross rate	8.2980	NOK 1,037,250.00
CY - CD/JY cross rate	105.67	JPY 21,134,000.00
K - Euro/Czech Koruna	0.035182	EUR 140,728.00
KE - EC/SE cross rate	9.1955	SEK 1,149,437.50
R - Euro/Hungarian Forint	0.0036974	EUR 110,922.00
RF - EC/SF cross rate	1.5883	CHF 198,537.50

RP - EC/BP cross rate	0.67540	GBP 84,425.00
RY - EC/JY cross rate	149.71	JPY 18,713,750.00
SJ - SF/JY cross rate	94.260	JPY 23,565,000.00
Z - Euro/Polish Zloty	0.25398	EUR 126,990.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	43.9563%	\$40,675.40	1.2679	32,080.92 EUR
Japanese Yen	23.3876%	\$21,641.95	0.008469	2,555,432.00 JPY
British Pound	16.0302%	\$14,833.71	1.8773	7,901.62 GBP
Swiss Frank	5.5542%	\$5,139.63	0.7983	6,438.22 CHF
Swedish Krona	4.5384%	\$4,199.65	0.13788	30,458.76 SEK
Australian Dollar	3.6348%	\$3,363.50	0.7528	4,467.98 AUD
Canadian Dollar	2.8985%	\$2,682.16	0.8949	2,997.16 CAD