



Special Executive Report

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NEW CME\$INDEX® CURRENCY WEIGHTS FOR 2006

The Board of Governors of the U.S. Federal Reserve System (Fed) has issued revised currency weights as of Thursday, December 15, 2005. As per Exchange rules, CME® will adopt the new weights for the CME\$INDEX on Wednesday, February 1, 2006 (the first trading day of the second calendar month after the revision). Currency weights are often revised by the Fed during the beginning of each calendar year, but can also be revised at any time throughout the year.

CME\$INDEX Currency Weights		
Country or Region/Currency	2005 Weights (%)	New 2006 Weights (%)
European Union/euro	44.7984	43.9563
Japan/yen	23.0542	23.3876
United Kingdom/pound	16.5807	16.0302
Switzerland/franc	5.2799	5.5542
Australia/dollar	3.5957	3.6348
Canada/dollar	2.6944	2.8985
Sweden/krona	3.9967	4.5384

The exchange rate of each currency within the Index has been assigned with a specific weight that reflects the relative competitiveness of U.S. goods in foreign markets. These weights capture the effect of global competition and are based on a set of competitive weights published by the Fed. The weights above have been rounded to the fourth decimal place (0.0001%) and the sum of the currency weights in the Index will always total 100 percent.

In addition, the adjustment factor (multiplier $B(t)$ for the Index formula which changes when the currency weights change to ensure index continuity) will be calculated on the last day of trading for the CME\$INDEX of the previous month (January 2006) before implementation of the new weights. The value of the new multiplier will be calculated using closing spot exchange rates from Tuesday, January 31, 2006.

If you have any questions, please contact Mr. Sayee Srinivasan, Associate Director, Financial Product Development, at (312) 454-5205 or Mr. Steven Youngren, Associate Director, Financial Product Development, at (312) 930-4583.