

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

ADVISORY #: 08-47

DATE: March 17, 2008

SUBJECT: March 2008 Final Foreign Currency Settlement Prices

Revised to reflect changes to Canada cross rates and dollar index

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.9199	USD 91,990.00
BP - British Pound	2.0056	USD 125,350.00
CZ - Czech Koruna	0.062954	USD 251,816.00
DR - US Dollar Index	76.890	USD 76,890.00
EC - Euro FX	1.5755	USD 196,937.50
FR - Hungarian Forint	0.0060596	USD 181,788.00
IS - Israeli Shekel	0.29231	USD 292,310.00
JY - Japanese Yen	0.010299	USD 128,737.50
MP - Mexican Peso	0.092725	USD 46,362.50
NE - New Zealand Dollar	0.8015	USD 80,150.00
PZ - Polish Zloty	0.44502	USD 222,510.00
RA - South African Rand	0.122925	USD 61,462.50
SE - Swedish Krona	0.16632	USD 332,640.00
SF - Swiss Franc	1.0137	USD 126,712.50
UN - Norwegian Krone	0.19562	USD 391,240.00
AC - AD/CD cross rate	0.9149	CAD 182,980.00
AJ - AD/JY cross rate	89.32	JPY 17,864,000.00
AN - AD/NE cross rate	1.1477	NZD 229,540.00
BF - BP/SF cross rate	1.9785	CHF 247,312.50
BY - BP/JY cross rate	194.74	JPY 24,342,500.00
CA - EC/AD cross rate	1.7127	AUD 214,087.50
CC - EC/CD cross rate	1.5669	CAD 195,862.50
CN - EC/UN cross rate	8.0540	NOK 1,006,750.00
CY - CD/JY cross rate	97.63	JPY 19,526,000.00
K - Euro/Czech Koruna	0.039958	EUR 159,832.00
KE - EC/SE cross rate	9.4725	SEK 1,184,062.50
R - Euro/Hungarian Forint	0.0038462	EUR 115,386.00
RF - EC/SF cross rate	1.5542	CHF 194,275.00
RP - EC/BP cross rate	0.78555	GBP 98,193.75
RY - EC/JY cross rate	152.98	JPY 19,122,500.00

Symbol - Contract	Settlement	USD Equivalent
SJ - SF/JY cross rate	98.425	JPY 24,606,250.00
Z - Euro/Polish Zloty	0.28246	EUR 141,230.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.6624%	\$34,340.92	1.5755	21,796.84 EUR
Japanese Yen	22.9901%	\$17,677.09	0.010299	1,716,389.00 JPY
British Pound	15.3985%	\$11,839.91	2.0056	5,903.42 GBP
Swiss Frank	5.5366%	\$4,257.09	1.0137	4,199.56 CHF
Swedish Krona	4.2448%	\$3,263.83	0.16632	19,623.78 SEK
Australian Dollar	4.0296%	\$3,098.36	0.9199	3,368.15 AUD
Canadian Dollar	3.1380%	\$2,412.81	1.0055	2,399.61 CAD