

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

ADVISORY #: 08-124

DATE: June 16, 2008

SUBJECT: Revised June 2008 Final Foreign Currency Settlement Prices

Symbol – Contract	Settlement	USD Equivalent
CD - Canadian Dollar	0.9812	USD 98,120.00

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.9383	USD 93,830.00
BP - British Pound	1.9637	USD 122,731.25
CZ - Czech Koruna	0.063860	USD 255,440.00
DR - US Dollar Index	80.023	USD 80,023.00
EC - Euro FX	1.5467	USD 193,337.50
FR - Hungarian Forint	0.0062534	USD 187,602.00
IS - Israeli Shekel	0.29568	USD 295,680.00
JY - Japanese Yen	0.009238	USD 115,475.00
MP - Mexican Peso	0.096650	USD 48,325.00
NE - New Zealand Dollar	0.7508	USD 75,080.00
PZ - Polish Zloty	0.45652	USD 228,260.00
RA - South African Rand	0.123550	USD 61,775.00
SE - Swedish Krona	0.16545	USD 330,900.00
SF - Swiss Franc	0.9589	USD 119,862.50
UN - Norwegian Krone	0.19299	USD 385,980.00
AC - AD/CD cross rate	0.9619	CAD 192,380.00
AJ - AD/JY cross rate	101.57	JPY 20,314,000.00
AN - AD/NE cross rate	1.2497	NZD 249,940.00
BF - BP/SF cross rate	2.0479	CHF 255,987.50
BY - BP/JY cross rate	212.57	JPY 26,571,250.00
CA - EC/AD cross rate	1.6484	AUD 206,050.00
CC - EC/CD cross rate	1.5855	CAD 198,187.50
CN - EC/UN cross rate	8.0145	NOK 1,001,812.50
CY - CD/JY cross rate	105.60	JPY 21,120,000.00

K - Euro/Czech Koruna	0.041288	EUR 165,152.00
KE - EC/SE cross rate	9.3485	SEK 1,168,562.50
R - Euro/Hungarian Forint	0.0040430	EUR 121,290.00
RF - EC/SF cross rate	1.6130	CHF 201,625.00
RP - EC/BP cross rate	0.78765	GBP 98,456.25
Symbol - Contract	Settlement	USD Equivalent
RY - EC/JY cross rate	167.43	JPY 20,928,750.00
SJ - SF/JY cross rate	103.800	JPY 25,950,000.00
Z - Euro/Polish Zloty	0.29516	EUR 147,580.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.6624%	\$35,740.19	1.5467	23,107.38 EUR
Japanese Yen	22.9901%	\$18,397.37	0.009238	1,991,488.00 JPY
British Pound	15.3985%	\$12,322.34	1.9637	6,275.06 GBP
Swiss Frank	5.5366%	\$4,430.55	0.9589	4,620.45 CHF
Swedish Krona	4.2448%	\$3,396.82	0.16545	20,530.77 SEK
Australian Dollar	4.0296%	\$3,224.61	0.9383	3,436.65 AUD
Canadian Dollar	3.1380%	\$2,511.12	0.9755	2,574.19 CAD