

Advisory Notice

Clearing House

TO: Clearing Member Firms
FROM: Clearing House Department
ADVISORY #: 07-72
DATE: March 20, 2007
SUBJECT: March 2007 Final Foreign Currency Settlement Prices

Updated to include CD final settlement price

Symbol - Contract	Settlement	USD Equivalent
AD - Australian Dollar	0.7989	USD 79,890.00
BP - British Pound	1.9464	USD 121,650.00
*CD- Canadian Dollar	.8593	USD 85,930.00
CZ - Czech Koruna	0.047912	USD 191,648.00
DR - US Dollar Index	89.539	USD 89,539.00
EC - Euro FX	1.3306	USD 166,325.00
FR - Hungarian Forint	0.0054074	USD 162,222.00
IS - Israeli Shekel	0.23753	USD 237,530.00
JY - Japanese Yen	0.008520	USD 106,500.00
MP - Mexican Peso	0.089650	USD 44,825.00
NE - New Zealand Dollar	0.7018	USD 70,180.00
PZ - Polish Zloty	0.34380	USD 171,900.00
RA - South African Rand	0.134375	USD 67,187.50
SE - Swedish Krona	0.14317	USD 286,340.00
SF - Swiss Franc	0.8257	USD 103,212.50
UN - Norwegian Krone	0.16314	USD 326,280.00
AC - AD/CD cross rate	0.9387	CAD 187,740.00
AJ - AD/JY cross rate	93.77	JPY 18,754,000.00
AN - AD/NE cross rate	1.1384	NZD 227,680.00
BF - BP/SF cross rate	2.3573	CHF 294,662.50
BY - BP/JY cross rate	228.45	JPY 28,556,250.00
CA - EC/AD cross rate	1.6655	AUD 208,187.50
CC - EC/CD cross rate	1.5634	CAD 195,425.00
CN - EC/UN cross rate	8.1560	NOK 1,019,500.00
CY - CD/JY cross rate	99.89	JPY 19,978,000.00
K - Euro/Czech Koruna	0.036008	EUR 144,032.00
KE - EC/SE cross rate	9.2940	SEK 1,161,750.00
R - Euro/Hungarian Forint	0.0040638	EUR 121,914.00
RF - EC/SF cross rate	1.6115	CHF 201,437.50

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RP - EC/BP cross rate	0.68360	GBP 85,450.00
RY - EC/JY cross rate	156.17	JPY 19,521,250.00
SJ - SF/JY cross rate	96.915	JPY 24,228,750.00
Z - Euro/Polish Zloty	0.25838	EUR 129,190.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.6624%	\$39,990.27	1.3306	30,054.31 EUR
Japanese Yen	22.9901%	\$20,585.11	0.008520	2,416,092.00 JPY
British Pound	15.3985%	\$13,787.66	1.9464	7,083.67 GBP
Swiss Frank	5.5366%	\$4,957.42	0.8257	6,003.90 CHF
Swedish Krona	4.2448%	\$3,800.75	0.14317	26,547.12 SEK
Australian Dollar	4.0296%	\$3,608.06	0.7989	4,516.29 AUD
Canadian Dollar	3.1380%	\$2,809.73	0.8511	3,301.30 CAD