



Special Executive Report

S-4629

October 24, 2007

CME GROUP FX FUTURES AND OPTIONS SETTLEMENT PROCEDURES FOR COLUMBUS DAY AND VETERANS DAY HOLIDAYS

CME Group FX futures and options settlements on Columbus Day and Veterans Day will use regular daily procedures by utilizing available CME Globex data, instead of using the previous day's settlement price. This change will be effective for the upcoming Veterans Day holiday on Monday, November 12th, 2007 and all future Columbus Day and Veterans Day holidays.

If you have any questions, please contact Tom Lord, Associate Director, Trading Operations and Daily Settlements, at 312-338-2881 or Scott Brusso, Director, CME Group FX Products, at 312-930-3133.