

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

ADVISORY #: 08-225

DATE: September 15, 2008

SUBJECT: September 2008 Final Foreign Currency Settlement Prices

Revised to reflect Canadian settlement

Symbol - Contract	Settlement	USD Equivalent
CD – Canadian Dollar	0.9319	USD 93,190.00
AD - Australian Dollar	0.8098	USD 80,980.00
BP - British Pound	1.7926	USD 112,037.50
CZ - Czech Koruna	0.058846	USD 235,384.00
DR - US Dollar Index	85.137	USD 85,137.00
EC - Euro FX	1.4222	USD 177,775.00
FR - Hungarian Forint	0.0058918	USD 176,754.00
IS - Israeli Shekel	0.28090	USD 280,900.00
JY - Japanese Yen	0.009451	USD 118,137.50
MP - Mexican Peso	0.093100	USD 46,550.00
NE - New Zealand Dollar	0.6614	USD 66,140.00
PZ - Polish Zloty	0.42346	USD 211,730.00
RA - South African Rand	0.123175	USD 61,587.50
SE - Swedish Krona	0.14890	USD 297,800.00
SF - Swiss Franc	0.8936	USD 111,700.00
UN - Norwegian Krone	0.17337	USD 346,740.00
AC - AD/CD cross rate	0.8669	CAD 173,380.00
AJ - AD/JY cross rate	85.68	JPY 17,136,000.00
AN - AD/NE cross rate	1.2244	NZD 244,880.00
BF - BP/SF cross rate	2.0060	CHF 250,750.00
BY - BP/JY cross rate	189.67	JPY 23,708,750.00
CA - EC/AD cross rate	1.7562	AUD 219,525.00
CC - EC/CD cross rate	1.5225	CAD 190,312.50
CN - EC/UN cross rate	8.2035	NOK 1,025,437.50
CY - CD/JY cross rate	98.84	JPY 19,768,000.00
K - Euro/Czech Koruna	0.041376	EUR 165,504.00
KE - EC/SE cross rate	9.5515	SEK 1,193,937.50

R - Euro/Hungarian Forint	0.0041428	EUR 124,284.00
RF - EC/SF cross rate	1.5915	CHF 198,937.50
RP - EC/BP cross rate	0.79335	GBP 99,168.75
RY - EC/JY cross rate	150.48	JPY 18,810,000.00
SJ - SF/JY cross rate	94.550	JPY 23,637,500.00
Z - Euro/Polish Zloty	0.29774	EUR 148,870.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.3653%	\$37,771.29	1.4222	26,558.35 EUR
Japanese Yen	22.8210%	\$19,429.11	0.009451	2,055,773.00 JPY
British Pound	15.6857%	\$13,354.33	1.7926	7,449.70 GBP
Swiss Frank	5.4690%	\$4,656.14	0.8936	5,210.54 CHF
Swedish Krona	4.1678%	\$3,548.34	0.14890	23,830.36 SEK
Australian Dollar	3.9662%	\$3,376.70	0.8098	4,169.80 AUD
Canadian Dollar	3.5250%	\$3,001.08	0.9341	3,212.80 CAD