

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers

FROM: Clearing House Department

ADVISORY #: 07-139

DATE: June 18, 2007

SUBJECT: June 2007 Final Foreign Currency Settlement Prices

Updated to Reflect the Canadian dollar settlement

Symbol - Contract	Settlement	USD Equivalent
CD – Canadian Dollar	0.9362	USD 93,620.00
AD - Australian Dollar	0.8410	USD 84,100.00
BP - British Pound	1.9809	USD 123,806.25
CZ - Czech Koruna	0.046834	USD 187,336.00
DR - US Dollar Index	89.783	USD 89,783.00
EC - Euro FX	1.3402	USD 167,525.00
FR - Hungarian Forint	0.0053534	USD 160,602.00
IS - Israeli Shekel	0.24033	USD 240,330.00
JY - Japanese Yen	0.008093	USD 101,162.50
MP - Mexican Peso	0.092750	USD 46,375.00
NE - New Zealand Dollar	0.7535	USD 75,350.00
PZ - Polish Zloty	0.35222	USD 176,110.00
RA - South African Rand	0.140775	USD 70,387.50
SE - Swedish Krona	0.14191	USD 283,820.00
SF - Swiss Franc	0.8062	USD 100,775.00
UN - Norwegian Krone	0.16592	USD 331,840.00
AC - AD/CD cross rate	0.9034	CAD 180,680.00
AJ - AD/JY cross rate	103.92	JPY 20,784,000.00
AN - AD/NE cross rate	1.1161	NZD 223,220.00
BF - BP/SF cross rate	2.4571	CHF 307,137.50
BY - BP/JY cross rate	244.77	JPY 30,596,250.00
CA - EC/AD cross rate	1.5936	AUD 199,200.00
CC - EC/CD cross rate	1.4397	CAD 179,962.50
CN - EC/UN cross rate	8.0775	NOK 1,009,687.50
CY - CD/JY cross rate	115.03	JPY 23,006,000.00
K - Euro/Czech Koruna	0.034946	EUR 139,784.00
KE - EC/SE cross rate	9.4440	SEK 1,180,500.00
R - Euro/Hungarian Forint	0.0039944	EUR 119,832.00
RF - EC/SF cross rate	1.6624	CHF 207,800.00

RP - EC/BP cross rate	0.67655	GBP 84,568.75
RY - EC/JY cross rate	165.60	JPY 20,700,000.00
SJ - SF/JY cross rate	99.615	JPY 24,903,750.00
Z - Euro/Polish Zloty	0.26282	EUR 131,410.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.6624%	\$40,099.24	1.3402	29,920.34 EUR
Japanese Yen	22.9901%	\$20,641.20	0.008093	2,550,501.00 JPY
British Pound	15.3985%	\$13,825.24	1.9809	6,979.27 GBP
Swiss Frank	5.5366%	\$4,970.93	0.8062	6,165.87 CHF
Swedish Krona	4.2448%	\$3,811.11	0.14191	26,855.82 SEK
Australian Dollar	4.0296%	\$3,617.90	0.8410	4,301.90 AUD
Canadian Dollar	3.1380%	\$2,817.39	0.9309	3,026.52 CAD