

Advisory Notice

Clearing House

TO: Clearing Member Firms

FROM: Clearing House Department

ADVISORY #: 07-219

DATE: September 18, 2007

SUBJECT: September 2007 Final Foreign Currency Settlement Prices

Updated to reflect settlement price for Canadian dollar

Symbol – Contract	Settlement	USD Equivalent
CD – Canadian Dollar	0.9780	USD 97,800.00
AD - Australian Dollar	0.8395	USD 83,950.00
BP - British Pound	2.0024	USD 125,150.00
CZ - Czech Koruna	0.050802	USD 203,208.00
DR - US Dollar Index	86.342	USD 86,342.00
EC - Euro FX	1.3875	USD 173,437.50
FR - Hungarian Forint	0.0054182	USD 162,546.00
IS - Israeli Shekel	0.24543	USD 245,430.00
JY - Japanese Yen	0.008676	USD 108,450.00
MP - Mexican Peso	0.089725	USD 44,862.50
NE - New Zealand Dollar	0.7126	USD 71,260.00
PZ - Polish Zloty	0.36718	USD 183,590.00
RA - South African Rand	0.139325	USD 69,662.50
SE - Swedish Krona	0.14934	USD 298,680.00
SF - Swiss Franc	0.8423	USD 105,287.50
UN - Norwegian Krone	0.17798	USD 355,960.00
AC - AD/CD cross rate	0.8621	CAD 172,420.00
AJ - AD/JY cross rate	96.76	JPY 19,352,000.00
AN - AD/NE cross rate	1.1781	NZD 235,620.00
BF - BP/SF cross rate	2.3773	CHF 297,162.50
BY - BP/JY cross rate	230.80	JPY 28,850,000.00
CA - EC/AD cross rate	1.6528	AUD 206,600.00
CC - EC/CD cross rate	1.4248	CAD 178,100.00
CN - EC/UN cross rate	7.7960	NOK 974,500.00
CY - CD/JY cross rate	112.24	JPY 22,448,000.00
K - Euro/Czech Koruna	0.036614	EUR 146,456.00
KE - EC/SE cross rate	9.2910	SEK 1,161,375.00
R - Euro/Hungarian Forint	0.0039050	EUR 117,150.00

RF - EC/SF cross rate	1.6473	CHF 205,912.50
RP - EC/BP cross rate	0.69290	GBP 86,612.50
RY - EC/JY cross rate	159.92	JPY 19,990,000.00
SJ - SF/JY cross rate	97.085	JPY 24,271,250.00
Z - Euro/Polish Zloty	0.26464	EUR 132,320.00
AD - Australian Dollar	0.8395	USD 83,950.00

CME Dollar Index Components:

Component	% Weight in Index	US Dollar Value	FX Rate	Foreign Currency Amounts
Euro FX	44.6624%	\$38,562.41	1.3875	27,792.73 EUR
Japanese Yen	22.9901%	\$19,850.11	0.008676	2,287,934.00 JPY
British Pound	15.3985%	\$13,295.37	2.0024	6,639.72 GBP
Swiss Frank	5.5366%	\$4,780.41	0.8423	5,675.43 CHF
Swedish Krona	4.2448%	\$3,665.05	0.14934	24,541.62 SEK
Australian Dollar	4.0296%	\$3,479.24	0.8395	4,144.42 AUD