

Advisory Notice

Clearing House

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TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

FROM: Clearing House Department

DATE: March 24, 2005

ADVISORY #: 05-55

SUBJECT: **Allocation of March 2005 Currency Order-to-Pay Charges**

Listed below is the breakdown of order-to-pay charges per contract for the March 2005 currency deliveries. The Exchange assesses these charges on a pro rata basis among all longs and shorts, regardless of whether your firm used an order-to-pay for any of its long transactions

Order-to-Pay Charge Per Contract

AD	Australian Dollar	\$0.32
BP	British Pound	\$1.23
CD	Canadian Dollar	\$1.63
E7	E-mini Euro FX	\$0.56
EC	Euro FX	\$0.56
J7	E-mini Japanese Yen	\$2.79
JY	Japanese Yen	\$2.79
MP	Mexican Peso	\$0.53
NE	New Zealand Dollar	\$2.21
PZ	Polish Zloty	\$2.50
RA	South African Rand	\$0.76
RF	EC/SF Cross Rate	\$4.65
RY	EC/JY Cross Rate	\$5.02
SF	Swiss Franc	\$2.48

The order-to-pay charge will be assessed to each naked long and naked short participating in currency deliveries. These charges will appear on your "Chicago Mercantile Exchange Inc." monthly statement.

If you have any questions, please contact the Deliveries Unit, at (312) 930-3172.