

## Advisory Notice

Clearing House

TO: Clearing Member Firms,  
Back Office Managers

FROM: Clearing House Department

DATE: June 25, 2004

ADVISORY #: 04-113

SUBJECT: **Allocation of June 2004 Currency Order-to-Pay Charges**

Listed below is the breakdown of order-to-pay charges per contract for the June 2004 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	\$1.53
BP	British Pound	\$1.89
BY	BP/JY Cross Rate	\$6.31
CA	EC/AD Cross Rate	\$4.19
CD	Canadian Dollar	\$1.19
E7	E-mini Euro FX	\$3.10
EC	Euro FX	\$3.10
J7	E-mini Japanese Yen	\$1.55
JY	Japanese Yen	\$1.55
MP	Mexican Peso	\$0.19
NE	New Zealand Dollar	\$0.94
RA	South African Rand	\$1.69
RF	EC/SF Cross Rate	\$4.19
RP	EC/BP Cross Rate	\$4.19
RY	EC/JY Cross Rate	\$3.79
SF	Swiss Franc	\$0.72

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

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