



Advisory Notice

Clearing House

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TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers

ADVISORY #: 05-233

FROM: Clearing House Department

DATE: October 4, 2005

SUBJECT: **IMPORTANT: Upcoming Currency Delivery Changes**

CME Clearing is realigning banking relationships for currency deliveries over the coming months. Bank of America will be removed as an agent bank and all accounts under Bank of America will be closed.

Bank of America will continue in its capacity as agent bank for the October monthly delivery. Beginning as early as the November monthly delivery Citibank will assume the role of agent for the Mexican Peso contract.

Beginning with December 2005 delivery JP Morgan Chase will assume the agent bank role for the CME Australian Dollar, CME Canadian Dollar, CME Swiss Franc, CME EUR/CAD Cross Rate, CME AUD/CAD Cross Rate, CME EUR/AUD Cross Rate and CME EUR/CHF Cross Rate products.

During the coming months CME Clearing will provide firms with regular reminders of the upcoming changes including notification when updated the banking instructions for the currency delivery are available. If you have any questions, please contact the Deliveries Unit at 312-930-3172.