

Advisory Notice

Clearing House

TO: Clearing Member Firms
Attn: Back Office Managers
Delivery Personnel

FROM: Clearing House Department

ADVISORY #: 06-104

DATE: April 25, 2006

SUBJECT: **Allocation of April 2006 Currency Order-to-Pay Charges**

Listed below is the breakdown of Order-to-Pay charges per contract for the April 2006 currency deliveries. The CME assesses these charges on a pro rata basis among all longs and shorts, regardless of whether you firm used an order-to-pay for any of its long transactions.

Order-to-Pay Charge Per Contract

| | | |
|----|--------------|--------|
| MP | Mexican Peso | \$0.68 |
|----|--------------|--------|

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.