

Advisory Notice

Clearing House

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

FROM: Clearing House Department

ADVISORY #: 06-126

DATE: May 18, 2006

SUBJECT: **ALLOCATION OF MAY 2006 CURRENCY ORDER-TO-PAY CHARGES**

Listed below is the breakdown of order-to-pay charges per contract for the May 2006 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

MP	Mexican Peso	\$0.68
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The order-to-pay charge will be assessed to each long and 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.