

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Managers
Delivery Personnel

FROM: CME Clearing

ADVISORY #: 07-232

DATE: September 26, 2007

SUBJECT: **ALLOCATION OF SEPTEMBER 2007 CURRENCY ORDER-TO-PAY CHARGES**

Listed below is the breakdown of order-to-pay charges per contract for the September 2007 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	\$0.59
PZ	Polish Zloty	\$1.43
Z	PLN/EUR Cross Rate	\$2.10

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.