

In Nice, the town of violet sand mi-mosa, the centre of all the mad gaiety of the Riviera, there was enacted five years ago the opening scene of this strange, puzzling drama, the astonish-ing denouement of which startled the whole of Europe. The mystery has never been elucidated, but now, for the first time, I will relate the true facts, which will no doubt astonish

the first time, I will relate the true facts, which will no doubt astonish many.

Times without number as I trod the broad concrete walk of the Promenade des Anglais, gay with its borders of spring flowers and crowd of smart visitors in Parisian toilets, I pussed one neat female figure which always attracted me. Young, not more than twenty-two, she was invariably attired in white, with the waist girt by a narrow band of pale blue or rose, the colour always matching that in the hat she wore. Her costumes and millinery were doubtless pruducts of the Rue de la Paix, her wealth of fair hair was evidently arranged by a maid of the first order, and her face was pure and innocent looking as a child's. Once, in passing, our eyes had met for an instant. Hers were of a clear, deep blue, but in their unfathomable depths was an expression half of ineffable sadness—an expression full of mystery. She lowered her gaze modestly and passed on. Sometimes she was alone, but often there hobbled at her side a decrepit old fellow, attired in shabby ill-fitting clothes; a white moustached man, whose furrowed face bore an expression saturnine and forbidding.

They were a strangely assorted pair—she young and lovely, he old and

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They were a strangely assorted pair—she young and lovely, he old and eminently ugly. Many times on those bright mornings in early spring, when I strolled along the promenade from the Place Massena to the bridge spauning the Magman, I met them and amused myself by trying to read her story in her face. That it was a strange and mysterious one I felt confident. The expression of abject terror in those blue eyes was anniistakeable. keable. One sunny afternoon an opportun-

One snmy afternoon an opportunity to speak to her presented itself, and I was not long in taking advantage of it. I was sitting upon one of the seats facing the sea at the further end of the promenade, when, either by design or accident, she came also to the same seat, and presently, while absorbed in a French novel she had brought with her, the wind carried away the little lace handkerchief. The latter I recovered, being rewarded by a smile seat. away the little lace handlerchief. The latter I recovered, being rewarded by a smile, and a soft, modest word of thanks in French. This, of course, gave us an opportunity for conversation, and soon we were chatting merrily, discussing Nice and its gay cosmopolitan crowd, the prospects of Carnival and other topics uppermost on the Bisiera

on the Riviera.

'I have seen you so often,' I observed at length, 'that you seem already a friend.'

she laughed lightly, looking gay and bright beneath her cool white sun-

'And I have also passed you many, any times,' she answered. 'You ere at Monte Carlo two nights ago.

You lost.'
'Yes,' I replied, surprised. 'I had no

You lost.'
Yes,' I replied, surprised. 'I had no idea you were present.'
She smiled again, a mysterious smile, the meaning of which I could not exactly determine.
'Do you often play?' I asked.
'Sometimes,' she answered. 'It is so dull here without friends.
'But you have a friend. I see you with an elderly gentleman.'
'Gentleman!' she luoghed. 'He is my servant. I take him out in order to have someone to talk to.'
'Well.' I said, with increasing astonishment, 'I, too, am alone here. I should be delighted if sometimes I might be permitted to take your servant's place. I'm at the Grand.'
The pleasure will be quite mutual, she assured me. 'I am staying only a few doors from you—at the Cosmopolitan.'
'Then we are setually raighbours!'!

few do politan.

"Then we are actually neighbours! I observed, enthusiastically, 'I shall be delighted to stroll with you some-

times.'
It is not pleasant for a woman to be alone here,' she exclaimed, sigh-

ing, after a brief pause. 'There is, of course, plenty of freedom, but a lone-woman in Nice is at once classed with the demi-monde.'

with the demi-monde.'

Presently, after we had been chatting half an hour, while the shadows had lengthened as the sun declined, we exchanged cards. She took one from her silver case and handed it to me. The name upon it was 'Marya Zassouloff.'

So you want to the shadow of the same upon it was 'Marya Zassouloff.'

souloff."
So you are Russian! I exclaimed, surprised, having believed her to be French.
Yes, she answered, and you are English—from London.
I began to question her about herself, but to evade answering she declared that the wind had grown chilly, therefore we are and 4 walked with therefore we rose, and I walked with her to the door of her hotel, where we purted, baving arranged to meet on the morrow.

we parted, baving arranged to meet on the morrow.

We met almost daily through the bright pleasant weeks that followed, and I make open confession that I loved her. Such infinite grace, such wondrous beauty, such charm of maner I had never before witnessed as that of my divinity. I loved her with the whole strength of my being, and sometimes, when she smiled upon me, flattered myself that she reciprocated my affection. At times, however, she was strangely cold and prepossessed, and would walk for hours almost without uttering a word, while at others she was bright and vivacious, overflowing with mirth and good spirits. She no longer took Ivan, her servant, on her walks, but regarded me as her constant companion. I did not like Ivan. Somehow, I had an instinctive antipathy toward him, for he was keen-eyed, crafty, and apparently unduly anxious as to the movements of his young mistress. Once I thought I detected an evil glint in his eyes when at Marya's side I passed him in the Quai Massena. At first I was puzzled over this circumstance, but at length grew to regard it as mere imagination on my part.

Thus weeks slipped by. King Carnival enjoyed his brief but mirthful

agination on my part.

Thus weeks slipped by. King Carnival enjoyed his brief but mirthful reign, and had been immolated amid the dancing of clown and columbine; the battles of confetti and flowers had been fought, and the season was already on the wane, when one evening, after dining, we were seated together by the moonlit sea, and she turned to me suddenly, saying—

'I leave Nice to-morrow.'
'To-morrow! So soon?' I cried, dismayed at the mere suggestion of purting. 'I had no idea you intended to

mayed at the mere suggestion of parting. 'I had no idea you intended to leave just yet.'

'It is imperative,' she answered, in a low, strained voice, quite unusual to her, and she sighed, passing her tiny gloved hand beneath her veil and slowly across her brow.

'Some trouble weighs heavily upon your mind,' I said, sympathetically, 'Camot you confide in me?' If I can assist you I will.'

'Ah!' she cried, turning her beautiful eyes to mine with an imploring gesture, 'if you only would!'

'Certainly!' I exclaimed. 'I shall be delighted to assist you.'

Then, in a moment of passion, I seized the hand lying in her lap, raised it quickly to my lips, and told her of my love.

'No! no!' she implored, in a tone of distress, making an effort to rise.

'No! no!' she implored, in a tone of distress, making an effort to risc. There must be no love between us. None whatever. You may love me tonight, but you would hate me to-morrow if you only knew.'
'Knew what?'
'If you knew my secret.'
'Is it'such a terrible one?' I asked, surprised at her strange and sudden air of tracely.'

surprised at her strange and sudden air of tragedy.

'No, no!' she said. 'Do not let us speak '8f it. A moment ago you expressed your readiness to assist me. It is not a difficult task, if you are willing to undertake it. By doing so you will save my life.'

'Your life!' I gasped. 'What do you fear?'

fear? Death, she answered, in a hourse whisper, 'I may die to-morrow,' Well, what do you wish me to do?' I inquired, amuzed at the strangeness of her manner and the despairing tone of her voice.

'Return with me to the hotel. I will

show you.'
We rose, and retracing our along the promenade, entered We rose, and retracing our steps along the promenade, entered the Cosmopolitan, and ascended to her little pringle sitting room. Here I waited while she went to her own chamber, and presently she returned, bearing in her arms a box of bright tin about eighteen inches square. She shook it before placing it upon the while and I went have. shook it before placing it upon the table, and I could hear a liquid with-

in.
"This,' she said, regarding me grave-

in.

'This,' she said, regarding me gravely with her clear, trusting eyes, 'contains ten litres of petroleum.'

'Vetroleum!' I observed, astounded.
She nodded. 'To the eye it contains nothing but petroleum, but there is a secret within. At the bottom of the tin is a narrow air-tight compartment, in which are secreted certain documents of the greatest importance to my family, together with some jewels, which are heirlooms and absolutely priceless.'

'Well?' I said, falling to understand her meaning.

'Ivan has left, and this very evening an attempt has been made to steal them,' she explained. 'To-morow I must fly; but before leaving I must intrust this hermetically scated fin to the care of some person whom I can trust.'

'Then you trust me?' I cried, joyfully.

I can trust."

Then you trust me? I cried, joy-fully.

'Certainly. Are you not my friend? Indeed, you should be my lover were that possible.

'Why not? I adore you. Marya,' I declared, passionately.

'At present, no,' she said, raising her tiny bejewelled hand with a gesture of warning. 'When you have successfully accomplished the task I am imposing upon you, and I find myself in comparative safety, then we will again discuss the matter. Until then, no more need be said.' She spoke decisively and with determination.

'And what am I to do with this box?' I inquired.

'Take it into your keeping, and deliver it to me intact on the night of Christmas Eve at the railway station at Warsaw, on the arrival of the midnight train from Alexandrowo, the frontier.

'Yes,' she said. Then asked, 'is the journey too great for you to undertake?'

'Not at all,' I hastened to assure her.

Yes, she said. Then asked, 'is the journey too great for you to undertake?'

Not at all,' I hastened to assure her. No distance is too far to travel to meet you again.'

She smiled, contemplated her ringfor a few moments in silence, then observed that the present was not a fitting time for compliments. I longed to clasp her slim form in my arms and imprint a kiss upon her lins, but dare not, she seemed so deeply in earnest. Even as she stood before me her breast rose and fell quickly beneath its lace, and in her blue eyes was an expression as if she were haunted by some terrible dread.

You, too, must leave here to-morrow, she said, a moment later. If you remain, an attempt may be madito obtain possession of the documents. Therefore, leave Nice, and fravel to some quiet out-of-the-way French town. Remain there a week and then take the box to London. For the customs examination you have only to unscrew this metal dise and allow them to smell. The thing is quiteasy. The tin is unsuspicious, for it is a traveller's sample, such as passes the frontier every day.'

If had not been my intention to leave the Rivern just then, but in pursuance of her wishes I expressed my readiness to go, and half an hounter, when I had wished, her a fond and lingering adien, I carried the mysterious this of petroleum to my room at the Grand, and sat for a long time

terious fin of petroleum to my room at the Grand, and sat for a long time gazing at the address in Warsaw which she had given me in case we did not meet.

Her last words to me had been strange ones.

As you love me, do not allow that As you doe me, or not allow that box for one instant out of your possession. The secrets it contains are such as would startle Europe from end to end; but for the present they must be preserved, or I must pay the penalty of their exposure. My life is, therefore, in your hands.

fore, in your hands.

Through several hours that night I sat thinking over this remarkable declaration, and wondering what could be the nature of the strange documents contained in that unsuspicious looking case which hore the name of a well known firm of oil refluers. It was an ordinary square the of petroleum such as is used in almost every

household in France and Italy, and as shook it I could hear the liquid bub-

bling.

Next day, however, having called at Next day, however, having called at the Cosmopolitan and ascertained that the fair faced woman I loved had gone, I, too, left Nice, and that same night arrived at the quaint old world town of Carpenteras, in the hills be-yond Avignon, and a week later car-ried the mysterious box with me to London, where I placed it with my bankers for safety. That Marya was enstronded by some very remarkable mystery I had felt

London, where I placed it with my bankers for safety.

That Marya was enshrouded by some very remarkable mystery I had felt confident from the very first moment we had met, but this was increased when about a month after my return to London I chanced to attend one of the Marchioness of Milford's balls at Milford House, and there in the drawing room saw my well beloved herself enter.

Her costume of pale blue chiffon, trimmed with silver, was superb, and her diamonds the most magnificent I had beheld, but I stead gazing at her dumbfounded, for she was leaning on the arm of a man who was no stranger to nee-her keen-faced servant Ivan. The man, though bent and apparently decepil, was well dressed, and across his white shirt front was the broad blue and white silken sash of some foreign order, while suspended at his neck was the glittering star of the Order of St. Andrew, one of the highest of Russian distinctions.

Why, I wondered, should this man masquerade as a person of note amid that crowd of English statesmen and notables? Instinctively I disliked him, and held back to watch his movements. The pair were introduced by the Marchioness hire and there, and were evidently regarded as persons of distinction. Presently, however, when dancing commenced, Marya gave the first waltz to young Lord Mabetthorpe, one of the Under Secretaries, and at its conclusion stood for a moment alone. Quickly I approached her, and expressed pleasure at meeting her. But with a cold supercilious glance she regarded me with dignifed surprise, then simply observed in broken English:

I am not in the habit of speaking with gentlemen, to whom I have not had an introduction," and she torned.

English:

"I am not in the habit of speaking with gentlemen to whom I have not had an introduction," and she turned away, leaving me alone and discomfitted. This rebuff crushed me, for I felt that all standing round had noticed how utterly I had been snuthed. But walking slowly away, deeply puzzled over her curious determination not to recognise me, I suddenly encountered a man who was a kind of animated Debrett.

"Tell me, Perenson," I asked onickly

"Tell me, Ferguson," I asked quickly, who's the girl in blue over there? See, she bus just joined the old man who accompanied her."

The girl, be answered. Why, don't you know? She's the Princess Marya, daughter of the Grand Duke Paul of Russia, and nice of the Tzar.

Russia, and incre of the Tzar.

'Princess Marya?' I gasped, remembering what I had read in the newspapers regarding her extraordinary beauty, and the fact that a few days before she had visited the Queen a Windsor. 'And the man?' I asked.

comoon. And the man? I asked.

That is General Grinevitch, Gover-nor General of Warsaw, the best hated man in Poland, and one of the Tzar's principal advisers. Do you know them?

I nodded, tried to smile, and making

them?

I nodded, tried to smile, and making an excusse, left him, and returned to my own chambers, theep in the bitter thought that Marya, the daughter of an imperial house, could never, alast he mine. She had deceived me, and refused to recognise me, yet, when I reflected upon all the facts and recollected the love light in her clear blue eyes during those never to be forgotten days at Nice. I refused to denounce ber as altogether false and heartless. On that night, when she entrusted to me her secrets, she was indeed desperate. And had she not declared that her life was in my hands?

It was this latter fact which induced me to keep the appointment I had made, and in accordance with my promise. I took the mysterious fin, packed it securely in my large dressing case, and two days before Christmas eve left for Poland -travelling by way of Ostend and Berlin to Alexandrowo, the Russian frontier. Here, after nearly forly hours of incessant travel, both my possport and baggage were examined, the sample tin of petroleum unearthed, the quantity it contained carefully mensured, and upon it I was compelled to pay twelverables duty.

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