

Advisory Notice

Clearing House

TO: Clearing Member Firms, etc
FROM: Clearing House Department
ADVISORY #: 06-302
DATE: December 11, 2006
SUBJECT: Currency Delivery Date Change – Holiday in South Africa

Due to the South African Human Rights Day on Wednesday, March 21, 2007, the South African Rand will be delivered on Thursday, March 22, 2007. Per Rule, 25902.A.2 Delivery Days, Delivery shall be made on the third Wednesday of the contract month. If that day is not a business day in the country of delivery or is a bank holiday in either Chicago or New York City, then delivery shall be made on the next day which is a business day in the country of delivery and is not a bank holiday in Chicago or New York City.

There is no change to the last trading day or commitment submission day for the South African Rand. The last trading days is Monday, March 19, 2007 at 9:16 a.m. and commitments for delivery are due Monday, March 19, 2007, by 11:00 a.m.

All orders-to-pay for the South African Rand must be submitted to Citibank, New York on Wednesday, March 21, 2007 by 1:00 p.m. for long clearing firms.

If you have any questions, please contact Deliveries at (312) 930-3172.

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