

Advisory Notice

Clearing House

TO: Clearing Member Firms,
Chief Financial Officers,
Back Office Managers

FROM: Clearing House Department

DATE: June 9, 2004

ADVISORY #: 04-103

SUBJECT: **Currency Delivery Date Change – Holiday in South Africa**

Due to the South African Youth Holiday on Wednesday, June 16, 2004, the South African Rand will be delivered on Thursday, June 17, 2004. 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 day is Monday, June 14, 2004 at 9:16 a.m. and commitments for delivery are due Monday, June 14, 2004 by 11:00 a.m.

All order-to-pays for the South African Rand must be submitted to Citibank, New York on Wednesday, June 16, 2004 by 10:00 a.m. for short clearing firms and 1:00 p.m. for long clearing firms.

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