

Advisory Notice

Clearing House

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

FROM: Clearing House Department

ADVISORY #: 06-41

DATE: February 21, 2006

SUBJECT: **Hungarian Forint – March 2006 Delivery Day**

The Hungarian Forint and Hungarian Forint/Euro cross-rate currency delivery will occur on **Thursday, March 16, 2006** instead of Wednesday, March 15, 2006 due to a national holiday in Hungary. According to **CME rule 26702.A. 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.

By 1:00 p.m. on **Wednesday, March 15, 2006**, long clearing firms receiving delivery of Hungarian Forint must pay by wire transfer or submit an order-to-pay for the dollar value of the Hungarian Forint to Citibank, New York. Long clearing firms receiving Euro of the Hungarian Forint/Euro cross-rate must submit a Euro denominated OTP to Citibank, New York.

If there are any questions, please call the Deliveries Unit at (312) 930-3172.