

Advisory Notice

Clearing House

TO: Clearing Member Firms
FROM: Clearing House Department
ADVISORY #: 07-67
DATE: March 14, 2007
SUBJECT: **Japanese Yen and South African Rand – March 2007 Delivery Day**

The Japanese Yen and South African Rand currency delivery will occur on **Thursday, March 22, 2007** instead of Wednesday, March 21, 2007 due to Vernal Equinox Day in Japan and Human Rights Day in South Africa both of which are banking holiday in the country of origin. According to **CME rules 25302.A. and 25902.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.

CLS Transactions for the Japanese Yen and South African Rand contracts should still be entered and matched using the standard CME deadlines stated in Clearing House Advisory 07-63. CLS will not move the funds until the Thursday, March 22, 2007 settlement cycle.

By 1:00 p.m. on Wednesday, March 21, 2007, long clearing firms receiving delivery of Japanese Yen and South African Rand must pay by wire transfer or submit an order-to-pay for the dollar value of the Yen and Rand to Citibank, New York.

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