

Advisory Notice

Clearing House

TO: Clearing Member Firms, Back Office Managers, Delivery Personnel
FROM: Clearing House Department
ADVISORY #: 06-250
DATE: 2006-10-10
SUBJECT: MARCH 2007 CME MEXICAN PESO FUTURES DELIVERY DAY CHANGE

A recent decision by the Government of Mexico, as confirmed by the Bank of Mexico has changed the observance of Juarez's Birthday from Wednesday, March 21, 2007 to Monday, March 19, 2006. As a result, the Exchange has determined that **the last day of trading of the March 2007 CME Mexican Peso futures contract remains unchanged and shall be Monday, March 19, 2007. The delivery date for the March 2007 contract shall be Wednesday, March 21, 2007, in accordance with the Exchange Rules governing the futures contract.**

Rule 25602.A.s stipulates that the delivery day of the futures contract shall be the third Wednesday of the contract month. If the scheduled delivery day falls on a non-business day in Mexico, the delivery date shall be the first following business day in Mexico that is not a banking holiday in Chicago or New York City.

If you have any questions, please contact the Deliveries Unit of the Clearing House at (312) 930-3172.

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