

12-090

TO: Clearing Member Firms
Back Office Managers
Delivery Personnel

FROM: CME Clearing

SUBJECT: **March 2012 Currency Delivery Japanese Yen & South African Rand Holidays**

DATE: March 6, 2012

Due to a South African Rand (ZAR) holiday on Wednesday, March 21st the delivery date for the South African Rand contract will be **Thursday, March 22nd**. As a result, all OTPs and Wire Transfers will be due to CME on Tuesday, March 20th by 1:00 p.m. for the South African Rand contract.

Additionally, there is a Japanese Yen (JPY) holiday on Tuesday, March 20th. There will be no change to the last trading date and the delivery date will remain as **Wednesday, March 21st**. If your firm anticipates going through delivery and anticipates a payment obligation on Tuesday, March 20th, please ensure you have the necessary funds to send to the CME Group account or arrange for a Yen denominated Order to Pay.

Detailed currency delivery procedures are available on [cmegroup.com](http://www.cmegroup.com) at the following link:

<http://www.cmegroup.com/clearing/files/DeliveryProcedures.pdf>

Firms can obtain a copy of CME's banking instructions for all currency contracts by contacting Deliveries.

If there are any questions, please contact Deliveries at 312-930-3172.