



Advisory Notice

Clearing House

TO: Clearing Firms
Back Office Managers

FROM: CME Clearing

ADVISORY #: 11-301

SUBJECT: **CME Group Delivery Dates for September 2011**

DATE: August 24, 2011

Listed below are the relevant delivery dates for September 2011 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX and DME contracts.

CME

<i>Products</i>	<i>First Holding</i>	<i>First Intent</i>	<i>First Delivery</i>	<i>Last Trade</i>	<i>Last Intent</i>	<i>Last Delivery</i>
<i>International Skimmed Milk</i>	Aug 29	Sept 6	Sept 9	Sept 21	Sept 27	Sept 30
<i>Lumber</i>	Sept 1	Sept 16	Sept 16	Sept 15	Sept 30	Sept 30
<i>Currencies</i>	N/A	Sept 19	Sept 21	Sept 19	Sept 19	Sept 21
<i>Canadian Dollars / Turkish Lira</i>	N/A	Sept 20	Sept 21	Sept 20	Sept 20	Sept 21

CBOT

<i>Products</i>	<i>First Position (Optional)¹</i>	<i>First Intent</i>	<i>First Delivery</i>	<i>Last Trade</i>	<i>Last Intent</i>	<i>Last Delivery</i>
<i>Ethanol</i>	Aug 30 (Aug 26)	Aug 30	Sept 1	Sept 6	Sept 7	Sept 8
<i>Corn / Mini Corn / Soybeans / Mini Soybeans / Soybean Meal / Distillers Dried Grain / Wheat / Mini Wheat / Oats</i>	Aug 30 (Aug 26)	Aug 30	Sept 1	Sept 14	Sept 15	Sept 16
<i>Rough Rice / Soybean Oil</i>	Aug 30 (Aug 26)	Aug 30	Sept 1	Sept 14	Sept 22	Sept 23
<i>T-Bonds / 10yr Note / Ultra Bond</i>	Aug 30 (Aug 26)	Aug 30	Sept 1	Sept 21	Sept 28	Sept 30
<i>2yr Note / 3yr Note / 5yr Note</i>	Aug 30 (Aug 26)	Aug 30	Sept 1	Sept 30	Oct 3	Oct 5

¹Clearing member firms may begin submitting and monitoring their holdings (long dates) prior to the "mandatory" first holding date.

CME Group will provide the Preliminary Storage report for CBOT Grain products on September 15, 2011 and the Final Storage report on September 16, 2011. Grain storage debits and credits will be banked on September 19, 2011.

NYMEX

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO	Aug 12	Aug 15	Aug 16	Sept 1	Sept 30
Light Sweet Crude Oil / Gulf Coast Gasoline / Gulf Coast Diesel / Gulf Coast Sour Crude Oil	Aug 22	Aug 23	Aug 24	Sept 1	Sept 30
Singapore Fuel Oil 380	Aug 24	Aug 25	Aug 26	Sept 1	Sept 30
Appalachian Coal	Aug 26	Aug 29	Aug 29	Sept 1	Sept 30
Natural Gas	Aug 29	Aug 30	Aug 30	Sept 1	Sept 30
Polypropylene / Polyethylene	Aug 31	Sept 1	Sept 2	Sept 7	Sept 21
Heating Oil / RBOB Gasoline / NY Harbor Diesel / Ethanol	Aug 31	Sept 1	Sept 2	Sept 9	Sept 29
Conway Physical Propane In-Well (OPIS)	Sept 29	Sept 29	Sept 29	Sept 30	Sept 30
Mt. Belvieu: Iso-Butane / Normal Butane / LDH Propane / Non-LDH Propane / Ethane / Natural Gasoline / Spot Ethylene In-Well	Sept 29	Sept 29	Sept 29	Sept 30	Sept 30
Pine Prairie Energy Center Phys. Delivered (PPE)	Aug 31	Aug 31	Aug 31	Sept 1	Sept 30

NYMEX/COMEX

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold / Micro Gold/ Silver/ Copper / Platinum / Palladium	Sept 28	Aug 31	Sept 1	Sept 29	Sept 30

Deliveries Plus will run Preliminary COMEX Storage reports for September 2011 storage cycle on September 28, 2011 and the Final Storage report on September 29, 2011. COMEX metal storage debits and credits will be banked on September 30, 2011.

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (Sept)	July 29	Aug 1	Aug 2	Sept 1	Sept 30
Oman Crude Oil (Oct)	Aug 31	Sept 1	Sept 2	Oct 1	Oct 31

GreenX

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
SO² Emission Allowance	Sept 30	Oct 3	Oct 3	Oct 4	Oct 4
RGGI (RJ)	Sept 30	Oct 3	Oct 3	Oct 5	Oct 5
In Delivery Month Certified Emission Reduction (CER)	Sept 26	Sept 26	Sept 26	Sept 27	Sept 28
In Delivery Month European Union Allowance (EUA)	Sept 26	Sept 26	Sept 26	Sept 27	Sept 28
Annual & Seasonal NOX Emissions Allowance Vintage 2011 & 2012	Sept 27	Sept 28	Sept 28	Sept 29	Sept 29
Climate Action Registry (CAR) - Vintage 2009 & 2010 and non Vintage	Sept 30	Oct 3	Oct 3	Oct 4	Oct 4

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