



Advisory Notice

Clearing House

TO: Clearing Firms
Back Office Managers

FROM: CME Clearing

ADVISORY #: 11-37

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

DATE: January 27, 2011

Listed below are the relevant delivery dates for February 2011 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX, DME and GEX 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>	<i>Jan 31</i>	<i>Feb 7</i>	<i>Feb 10</i>	<i>Feb 16</i>	<i>Feb 23</i>	<i>Feb 28</i>
<i>Pork Bellies</i>	<i>Jan 31</i>	<i>Feb 7</i>	<i>Feb 8</i>	<i>Feb 23</i>	<i>Feb 25</i>	<i>Feb 28</i>
<i>Live Cattle</i>	<i>Jan 31</i>	<i>Feb 7</i>	<i>Feb 15</i>	<i>Feb 28</i>	<i>Mar 3</i>	<i>Mar 9</i>
<i>Mexican Peso / S.A. Rand</i>	<i>N/A</i>	<i>Feb 14</i>	<i>Feb 16</i>	<i>Feb 14</i>	<i>Feb 14</i>	<i>Feb 16</i>
<i>ETF's</i>	<i>N/A</i>	<i>Feb 24</i>	<i>Feb 24</i>	<i>Feb 18</i>	<i>Feb 24</i>	<i>Feb 24</i>

CBOT

<i>Products</i>	<i>First Position (Optional¹)</i>	<i>First Intent</i>	<i>First Delivery</i>	<i>Last Trade</i>	<i>Last Intent</i>	<i>Last Delivery</i>
<i>Ethanol</i>	<i>Jan 28 (Jan 26)</i>	<i>Jan 28</i>	<i>Feb 1</i>	<i>Feb 3</i>	<i>Feb 4</i>	<i>Feb 7</i>
<i>Distillers Dried Grain</i>	<i>Jan 28 (Jan 26)</i>	<i>Jan 28</i>	<i>Feb 1</i>	<i>Feb 14</i>	<i>Feb 15</i>	<i>Feb 16</i>

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 February 16, 2011 and the Final Storage report on February 17, 2011. Grain storage debits and credits will be banked on February 18, 2011.

NYMEX

<i>Products</i>	<i>Last Trade</i>	<i>Allocation of Deliveries</i>	<i>Notice Day</i>	<i>First Delivery</i>	<i>Last Delivery</i>
<i>REBCO</i>	<i>Jan 12</i>	<i>Jan 13</i>	<i>Jan 14</i>	<i>Feb 1</i>	<i>Feb 28</i>
<i>Light Sweet Crude Oil / Gulf Coast Gasoline / Gulf Coast Diesel / Gulf Coast Sour Crude Oil</i>	<i>Jan 20</i>	<i>Jan 21</i>	<i>Jan 24</i>	<i>Feb 1</i>	<i>Feb 28</i>
<i>Coal</i>	<i>Jan 26</i>	<i>Jan 27</i>	<i>Jan 27</i>	<i>Feb 1</i>	<i>Feb 28</i>
<i>Natural Gas</i>	<i>Jan 27</i>	<i>Jan 28</i>	<i>Jan 28</i>	<i>Feb 1</i>	<i>Feb 28</i>
<i>Singapore Fuel Oil</i>	<i>Jan 25</i>	<i>Jan 26</i>	<i>Jan 27</i>	<i>Feb 1</i>	<i>Feb 28</i>
<i>Heating Oil / RBOB Gasoline / NY Harbor Diesel / Ethanol</i>	<i>Jan 31</i>	<i>Feb 1</i>	<i>Feb 2</i>	<i>Feb 8</i>	<i>Feb 27</i>
<i>Mt. Belvieu Ethylene</i>	<i>Jan 25</i>	<i>Jan 25</i>	<i>Jan 25</i>	<i>Feb 1</i>	<i>Feb 28</i>
<i>Polypropylene / Polyethylene</i>	<i>Jan 31</i>	<i>Feb 1</i>	<i>Feb 2</i>	<i>Feb 7</i>	<i>Feb 21</i>
<i>Mt. Belvieu: Iso-Butane / Normal Butane / LDH Propane / Non-LDH Propane / Ethane / Natural Gasoline</i>	<i>Feb 25</i>	<i>Feb 25</i>	<i>Feb 28</i>	<i>Feb 28</i>	<i>Feb 28</i>

NYMEX/COMEX

<i>Products</i>	<i>Last Trade</i>	<i>First Notice Day</i>	<i>First Delivery</i>	<i>Last Notice Day</i>	<i>Last Delivery</i>
<i>Gold / E-micro Gold / Silver / Copper / Platinum / Palladium</i>	<i>Feb 24</i>	<i>Jan 31</i>	<i>Feb 1</i>	<i>Feb 25</i>	<i>Feb 28</i>

Deliveries Plus will run Preliminary COMEX Storage reports for January 2011 storage cycle on February 24, 2011 and the Final Storage report on February 25, 2011. COMEX metal storage debits and credits will be banked on February 28, 2011.

DME

<i>Products</i>	<i>Last Trade</i>	<i>Allocation of Deliveries</i>	<i>Notice Day</i>	<i>First Delivery</i>	<i>Last Delivery</i>
<i>Oman Crude Oil (Feb)</i>	<i>Dec 31</i>	<i>Jan 3</i>	<i>Jan 4</i>	<i>Feb 1</i>	<i>Feb 28</i>
<i>Oman Crude Oil (Mar)</i>	<i>Jan 31</i>	<i>Feb 1</i>	<i>Feb 2</i>	<i>Mar 1</i>	<i>Mar 31</i>

GreenX

<i>Products</i>	<i>Last Trade</i>	<i>Allocation of Deliveries</i>	<i>Notice Day</i>	<i>First Delivery</i>	<i>Last Delivery</i>
<i>SO₂ Emission Allowance</i>	<i>Feb 23</i>	<i>Feb 24</i>	<i>Feb 24</i>	<i>Feb 25</i>	<i>Feb 25</i>
<i>RGGI (RJ)</i>	<i>Feb 28</i>	<i>Mar 1</i>	<i>Mar 1</i>	<i>Mar 3</i>	<i>Mar 3</i>

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