



## Advisory Notice

Clearing House

TO: Clearing Firms  
Back Office Managers

FROM: CME Clearing

DATE: February 20, 2009

ADVISORY #: 09-63

SUBJECT: **CME Group Delivery Dates for March 2009**

Listed below are the relevant delivery dates for March 2009 Chicago Mercantile Exchange Inc., Chicago Board of Trade, and NYMEX contracts.

### ***CME***

<i><b>Products</b></i>	<i><b>First Holding</b></i>	<i><b>First Intent</b></i>	<i><b>First Delivery</b></i>	<i><b>Last Trade</b></i>	<i><b>Last Intent</b></i>	<i><b>Last Delivery</b></i>
<i><b>Butter</b></i>	<i>Feb 23</i>	<i>Mar 9</i>	<i>Mar 11</i>	<i>Mar 20</i>	<i>Mar 27</i>	<i>Mar 31</i>
<i><b>Frozen Pork Bellies</b></i>	<i>Mar 2</i>	<i>Mar 9</i>	<i>Mar 10</i>	<i>Mar 26</i>	<i>Mar 30</i>	<i>Mar 31</i>
<i><b>Lumber</b></i>	<i>Mar 2</i>	<i>Mar 16</i>	<i>Mar 16</i>	<i>Mar 13</i>	<i>Mar 31</i>	<i>Mar 31</i>
<i><b>Currencies</b></i>	<i>N/A</i>	<i>Mar 16</i>	<i>Mar 18</i>	<i>Mar 16</i>	<i>Mar 16</i>	<i>Mar 18</i>
<i><b>Canadian Dollars</b></i>	<i>N/A</i>	<i>Mar 17</i>	<i>Mar 18</i>	<i>Mar 17</i>	<i>Mar 17</i>	<i>Mar 18</i>
<i><b>ETF's</b></i>	<i>N/A</i>	<i>Mar 25</i>	<i>Mar 25</i>	<i>Mar 20</i>	<i>Mar 25</i>	<i>Mar 25</i>

### ***CBOT***

<i><b>Products</b></i>	<i><b>First Holding (Optional<sup>1</sup>)</b></i>	<i><b>First Intent</b></i>	<i><b>First Delivery</b></i>	<i><b>Last Trade</b></i>	<i><b>Last Intent</b></i>	<i><b>Last Delivery</b></i>
<i><b>Ethanol</b></i>	<i>Feb 26 (Feb 24)</i>	<i>Feb 26</i>	<i>Mar 2</i>	<i>Mar 4</i>	<i>Mar 5</i>	<i>Mar 6</i>
<i><b>Soybeans / Mini Soybeans / Soybean Meal / Corn / Mini Corn / S.A. Soybeans / Oats / Wheat / Mini Wheat</b></i>	<i>Feb 26 (Feb 24)</i>	<i>Feb 26</i>	<i>Mar 2</i>	<i>Mar 13</i>	<i>Mar 16</i>	<i>Mar 17</i>
<i><b>Rough Rice / Soybean Oil</b></i>	<i>Feb 26 (Feb 24)</i>	<i>Feb 26</i>	<i>Mar 2</i>	<i>Mar 13</i>	<i>Mar 23</i>	<i>Mar 24</i>
<i><b>T-Bonds / 10yr Note</b></i>	<i>Feb 26 (Feb 24)</i>	<i>Feb 26</i>	<i>Mar 2</i>	<i>Mar 20</i>	<i>Mar 27</i>	<i>Mar 31</i>
<i><b>2yr Note / 5yr Note</b></i>	<i>Feb 26 (Feb 24)</i>	<i>Feb 26</i>	<i>Mar 2</i>	<i>Mar 31</i>	<i>April 1</i>	<i>April 3</i>
<i><b>Mini Gold /100oz Gold/Mini Silver / 5000oz Silver</b></i>	<i>Feb 26</i>	<i>Feb 26</i>	<i>Mar 2</i>	<i>Mar 27</i>	<i>Mar 27</i>	<i>Mar 31</i>

<sup>1</sup>Clearing 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 March 16, 2009 and the Final Storage report on March 17, 2009. Grain storage debits and credits will be banked on March 18, 2009. CME Group will provide the Preliminary Storage report for Metal products on March 27, 2009 and Final Storage report on March 30, 2009. Metal storage debits and credits will be banked on March 31, 2009. If you have any questions, please contact the CME Clearing Deliveries Unit (312) 930-3172.

## ***NYMEX***

<b><i>Products</i></b>	<b><i>Last Trade</i></b>	<b><i>Allocation of Deliveries</i></b>	<b><i>Notice Day</i></b>	<b><i>First Delivery</i></b>	<b><i>Last Delivery</i></b>
<b><i>Light Sweet Crude Oil / Gulf Coast Gasoline / Gulf Coast Diesel</i></b>	<i>Feb 20</i>	<i>Feb 23</i>	<i>Feb 24</i>	<i>Mar 1</i>	<i>Mar 31</i>
<b><i>Coal</i></b>	<i>Feb 24</i>	<i>Feb 25</i>	<i>Feb 25</i>	<i>Mar 1</i>	<i>Mar 31</i>
<b><i>Natural Gas</i></b>	<i>Feb 25</i>	<i>Feb 26</i>	<i>Feb 26</i>	<i>Mar 1</i>	<i>Mar 31</i>
<b><i>Ethanol/Heating Oil / RBOB Gasoline / NY Harbor Diesel</i></b>	<i>Feb 27</i>	<i>Mar 2</i>	<i>Mar 3</i>	<i>Mar 7</i>	<i>Mar 30</i>
<b><i>Propane</i></b>	<i>Feb 27</i>	<i>Mar 2</i>	<i>Mar 3</i>	<i>Mar 5</i>	<i>Mar 31</i>
<b><i>Oman Crude Oil (March)</i></b>	<i>Jan 30</i>	<i>Feb 2</i>	<i>Feb 3</i>	<i>Mar 1</i>	<i>Mar 31</i>
<b><i>Oman Crude Oil (April)</i></b>	<i>Feb 27</i>	<i>Mar 2</i>	<i>Mar 3</i>	<i>April 1</i>	<i>April 30</i>

## ***NYMEX/COMEX***

<b><i>Products</i></b>	<b><i>Last Trade</i></b>	<b><i>First Notice Day</i></b>	<b><i>First Delivery</i></b>	<b><i>Last Notice Day</i></b>	<b><i>Last Delivery</i></b>
<b><i>Gold / Silver / Copper / Aluminum / Platinum / Palladium</i></b>	<i>Mar 27</i>	<i>Feb 27</i>	<i>Mar 2</i>	<i>Mar 30</i>	<i>Mar 31</i>