



Advisory Notice

Clearing House

TO: Clearing Firms
Back Office Managers

FROM: CME Clearing

DATE: April 21, 2010

ADVISORY #: 10-175

SUBJECT: **CME Group Delivery Dates for May 2010**

Listed below are the relevant delivery dates for May 2010 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>Nonfat Dry Milk</i> | <i>April 26</i> | <i>May 3</i> | <i>May 5</i> | <i>May 19</i> | <i>May 26</i> | <i>May 28</i> |
| <i>Butter</i> | <i>May 3</i> | <i>May 10</i> | <i>May 12</i> | <i>May 19</i> | <i>May 26</i> | <i>May 28</i> |
| <i>Pork Bellies</i> | <i>May 3</i> | <i>May 10</i> | <i>May 11</i> | <i>May 25</i> | <i>May 27</i> | <i>May 28</i> |
| <i>Lumber</i> | <i>May 3</i> | <i>May 17</i> | <i>May 17</i> | <i>May 14</i> | <i>May 28</i> | <i>May 28</i> |
| <i>Mexican Peso / South African Rand</i> | <i>N/A</i> | <i>May 17</i> | <i>May 19</i> | <i>May 17</i> | <i>May 17</i> | <i>May 19</i> |
| <i>ETF's</i> | <i>N/A</i> | <i>May 26</i> | <i>May 26</i> | <i>May 21</i> | <i>May 26</i> | <i>May 26</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>April 29 (April 27)</i> | <i>April 29</i> | <i>May 3</i> | <i>May 5</i> | <i>May 6</i> | <i>May 7</i> |
| <i>Corn / Mini Corn / Oats Soybeans / Mini Soybeans / Soybean Meal/ Wheat / Mini Wheat</i> | <i>April 29 (April 27)</i> | <i>April 29</i> | <i>May 3</i> | <i>May 14</i> | <i>May 17</i> | <i>May 18</i> |
| <i>Rough Rice / Soybean Oil</i> | <i>April 29 (April 27)</i> | <i>April 29</i> | <i>May 3</i> | <i>May 14</i> | <i>May 24</i> | <i>May 25</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 May 14, 2010 and the Final Storage report on May 17, 2010. Grain storage debits and credits will be banked on May 18, 2010. If you have any questions, please contact the CME Clearing Deliveries Unit (312) 930-3172.

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>Light Sweet Crude Oil / Gulf Coast Gasoline / Gulf Coast Diesel / Gulf Coast Sour Crude Oil</i> | <i>April 20</i> | <i>April 21</i> | <i>April 22</i> | <i>May 1</i> | <i>May 31</i> |
| <i>Coal</i> | <i>April 27</i> | <i>April 28</i> | <i>April 28</i> | <i>May 1</i> | <i>May 31</i> |
| <i>Natural Gas</i> | <i>April 28</i> | <i>April 29</i> | <i>April 29</i> | <i>May 1</i> | <i>May 31</i> |
| <i>Heating Oil / RBOB Gasoline / NY Harbor Diesel / Ethanol</i> | <i>April 30</i> | <i>May 3</i> | <i>May 4</i> | <i>May 8</i> | <i>May 27</i> |
| <i>Mt. Belvieu Ethylene</i> | <i>April 26</i> | <i>April 26</i> | <i>April 26</i> | <i>May 1</i> | <i>May 28</i> |
| <i>Polypropylene / Polyethylene</i> | <i>April 30</i> | <i>May 3</i> | <i>May 4</i> | <i>May 7</i> | <i>May 21</i> |
| <i>SO² Emission Allowance</i> | <i>May 25</i> | <i>May 26</i> | <i>May 26</i> | <i>May 27</i> | <i>May 27</i> |
| <i>RGGI (RJ)</i> | <i>May 28</i> | <i>May 31</i> | <i>June 1</i> | <i>June 3</i> | <i>June 3</i> |
| <i>Mt. Belvieu: Iso-Butane / Normal Butane / LDH Propane / Non-LDH Propane / Ethane / Natural Gasoline</i> | <i>May 27</i> | <i>May 27</i> | <i>May 27</i> | <i>May 28</i> | <i>May 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 / Silver / Copper / Platinum / Palladium</i> | <i>May 26</i> | <i>April 30</i> | <i>May 3</i> | <i>May 27</i> | <i>May 28</i> |

Deliveries Plus will run Preliminary COMEX Storage reports for May 2010 storage cycle on May 26, 2010 and the Final Storage report on May 27, 2010. COMEX metal storage debits and credits will be banked on May 28, 2010.

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 (May)</i> | <i>March 31</i> | <i>April 1</i> | <i>April 2</i> | <i>May 1</i> | <i>May 31</i> |
| <i>Oman Crude Oil (June)</i> | <i>April 30</i> | <i>May 3</i> | <i>May 4</i> | <i>June 1</i> | <i>June 30</i> |