



## Advisory Notice

Clearing House

TO: Clearing Firms  
Back Office Managers

FROM: CME Clearing

DATE: May 25, 2010

ADVISORY #: 10-228

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

Listed below are the relevant delivery dates for June 2010 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX and DME contracts.

### ***CME***

<b><i>Products</i></b>	<b><i>First Holding</i></b>	<b><i>First Intent</i></b>	<b><i>First Delivery</i></b>	<b><i>Last Trade</i></b>	<b><i>Last Intent</i></b>	<b><i>Last Delivery</i></b>
<b><i>Nonfat Dry Milk</i></b>	<i>May 28</i>	<i>June 7</i>	<i>June 9</i>	<i>June 21</i>	<i>June 28</i>	<i>June 30</i>
<b><i>Live Cattle</i></b>	<i>June 1</i>	<i>June 7</i>	<i>June 15</i>	<i>June 30</i>	<i>July 6</i>	<i>July 12</i>
<b><i>Currencies</i></b>	<i>N/A</i>	<i>June 14</i>	<i>June 16</i>	<i>June 14</i>	<i>June 14</i>	<i>June 16</i>
<b><i>Canadian Dollars / Turkish Lira</i></b>	<i>N/A</i>	<i>June 15</i>	<i>June 16</i>	<i>June 15</i>	<i>June 14</i>	<i>June 16</i>
<b><i>S.A. Rand</i></b>	<i>N/A</i>	<i>June 14</i>	<i>June 17</i>	<i>June 14</i>	<i>June 14</i>	<i>June 17</i>
<b><i>ETF's</i></b>	<i>N/A</i>	<i>June 23</i>	<i>June 23</i>	<i>June 18</i>	<i>June 23</i>	<i>June 23</i>

### ***CBOT***

<b><i>Products</i></b>	<b><i>First Position (Optional<sup>1</sup>)</i></b>	<b><i>First Intent</i></b>	<b><i>First Delivery</i></b>	<b><i>Last Trade</i></b>	<b><i>Last Intent</i></b>	<b><i>Last Delivery</i></b>
<b><i>Ethanol</i></b>	<i>May 27 (May 25)</i>	<i>May 27</i>	<i>June 1</i>	<i>June 3</i>	<i>June 4</i>	<i>June 7</i>
<b><i>T-Bonds / 10yr Note / Ultra Bond</i></b>	<i>May 27 (May 25)</i>	<i>May 27</i>	<i>June 1</i>	<i>June 21</i>	<i>June 28</i>	<i>June 30</i>
<b><i>2yr Note / 3yr Note / 5yr Note</i></b>	<i>May 27 (May 25)</i>	<i>May 27</i>	<i>June 1</i>	<i>June 30</i>	<i>July 1</i>	<i>July 6</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 June 16, 2010 and the Final Storage report on June 17, 2010. Grain storage debits and credits will be banked on June 18, 2010. If you have any questions, please contact the CME Clearing Deliveries Unit (312) 930-3172.

## NYMEX

<b>Products</b>	<b>Last Trade</b>	<b>Allocation of Deliveries</b>	<b>Notice Day</b>	<b>First Delivery</b>	<b>Last Delivery</b>
<b>Light Sweet Crude Oil / Gulf Coast Gasoline / Gulf Coast Diesel / Gulf Coast Sour Crude Oil</b>	May 20	May 21	May 24	June 1	June 30
<b>Coal</b>	May 25	May 26	May 26	June 1	June 30
<b>Natural Gas</b>	May 26	May 27	May 27	June 1	June 30
<b>Heating Oil / RBOB Gasoline / NY Harbor Diesel / Ethanol</b>	May 28	June 1	June 2	June 8	June 29
<b>Mt. Belvieu Ethylene</b>	May 24	May 24	May 24	June 1	June 30
<b>Polypropylene / Polyethylene</b>	May 28	June 1	June 2	June 7	June 21
<b>SO<sup>2</sup> Emission Allowance</b>	June 25	June 28	June 28	June 29	June 29
<b>RGGI (RJ)</b>	June 30	July 1	July 1	July 6	July 6
<b>Mt. Belvieu: Iso-Butane / Normal Butane / LDH Propane / Non-LDH Propane / Ethane / Natural Gasoline</b>	June 29	June 29	June 29	June 30	June 30

## NYMEX/COMEX

<b>Products</b>	<b>Last Trade</b>	<b>First Notice Day</b>	<b>First Delivery</b>	<b>Last Notice Day</b>	<b>Last Delivery</b>
<b>Gold / Silver / Copper / Platinum / Palladium</b>	June 28	May 28	June 1	June 29	June 30

Deliveries Plus will run Preliminary COMEX Storage reports for May 2010 storage cycle on June 28, 2010 and the Final Storage report on June 29, 2010. COMEX metal storage debits and credits will be banked on June 30, 2010.

## DME

<b>Products</b>	<b>Last Trade</b>	<b>Allocation of Deliveries</b>	<b>Notice Day</b>	<b>First Delivery</b>	<b>Last Delivery</b>
<b>Oman Crude Oil (June)</b>	April 30	May 3	May 4	June 1	June 30
<b>Oman Crude Oil (July)</b>	May 27	May 28	June 1	July 1	July 31