



Advisory Notice

Clearing House

10-475

TO: Clearing Firms
Back Office Managers

FROM: CME Clearing

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

DATE: November 22, 2010

Listed below are the relevant delivery dates for December 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>Nov 29</i> | <i>Dec 6</i> | <i>Dec 8</i> | <i>Dec 21</i> | <i>Dec 29</i> | <i>Dec 31</i> |
| <i>International Skimmed Milk</i> | <i>Nov 29</i> | <i>Dec 6</i> | <i>Dec 9</i> | <i>Dec 21</i> | <i>Dec 28</i> | <i>Dec 31</i> |
| <i>Butter</i> | <i>Nov 29</i> | <i>Dec 6</i> | <i>Dec 8</i> | <i>Dec 21</i> | <i>Dec 29</i> | <i>Dec 31</i> |
| <i>Live Cattle</i> | <i>Nov 29</i> | <i>Dec 6</i> | <i>Dec 14</i> | <i>Dec 31</i> | <i>Jan 5</i> | <i>Jan 11</i> |
| <i>Currencies</i> | <i>N/A</i> | <i>Dec 13</i> | <i>Dec 15</i> | <i>Dec 13</i> | <i>Dec 13</i> | <i>Dec 15</i> |
| <i>Canadian Dollars / Turkish Lira</i> | <i>N/A</i> | <i>Dec 14</i> | <i>Dec 15</i> | <i>Dec 14</i> | <i>Dec 14</i> | <i>Dec 15</i> |
| <i>ETF's</i> | <i>N/A</i> | <i>Dec 22</i> | <i>Dec 22</i> | <i>Dec 17</i> | <i>Dec 22</i> | <i>Dec 22</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>Nov 29 (Nov 24)</i> | <i>Nov 29</i> | <i>Dec 1</i> | <i>Dec 3</i> | <i>Dec 6</i> | <i>Dec 7</i> |
| <i>Corn / Mini Corn / Soybean Meal / Oats / Wheat / Mini Wheat / Distillers Dried Grain</i> | <i>Nov 29 (Nov 24)</i> | <i>Nov 29</i> | <i>Dec 1</i> | <i>Dec 14</i> | <i>Dec 15</i> | <i>Dec 16</i> |
| <i>Soybean Oil</i> | <i>Nov 29 (Nov 24)</i> | <i>Nov 29</i> | <i>Dec 1</i> | <i>Dec 14</i> | <i>Dec 22</i> | <i>Dec 23</i> |
| <i>T-bonds / Ultra T-bonds / 10yr Note</i> | <i>Nov 29 (Nov 24)</i> | <i>Nov 29</i> | <i>Dec 1</i> | <i>Dec 21</i> | <i>Dec 29</i> | <i>Dec 31</i> |
| <i>2yr Note / 3yr Note / 5yr Note</i> | <i>Nov 29 (Nov 24)</i> | <i>Nov 29</i> | <i>Dec 1</i> | <i>Dec 31</i> | <i>Jan 3</i> | <i>Jan 5</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 December 16, 2010 and the Final Storage report on December 17, 2010. Grain storage debits and credits will be banked on December 20, 2010. If you have any questions, please contact the CME Clearing Deliveries Unit (312) 930-3172.

NYMEX

| Products | Last Trade | Allocation of Deliveries | Notice Day | First Delivery | Last Delivery |
|--|-------------------|---------------------------------|-------------------|-----------------------|----------------------|
| REBCO | Nov 11 | Nov 12 | Nov 15 | Dec 1 | Dec 31 |
| Light Sweet Crude Oil / Gulf Coast Gasoline / Gulf Coast Diesel / Gulf Coast Sour Crude Oil | Nov 19 | Nov 22 | Nov 23 | Dec 1 | Dec 31 |
| Coal | Nov 24 | Nov 26 | Nov 26 | Dec 1 | Dec 31 |
| Natural Gas | Nov 24 | Nov 26 | Nov 26 | Dec 1 | Dec 31 |
| Heating Oil / RBOB Gasoline / NY Harbor Diesel / Ethanol | Nov 30 | Dec 1 | Dec 2 | Dec 8 | Dec 30 |
| Mt. Belvieu Ethylene | Nov 23 | Nov 23 | Nov 23 | Dec 1 | Dec 31 |
| Polypropylene / Polyethylene | Nov 30 | Dec 1 | Dec 2 | Dec 7 | Dec 21 |
| SO² Emission Allowance | Dec 28 | Dec 29 | Dec 29 | Dec 30 | Dec 30 |
| RGGI (RJ) | Dec 31 | Jan 3 | Jan 3 | Jan 4 | Jan 4 |
| Mt. Belvieu: Iso-Butane / Normal Butane / LDH Propane / Non-LDH Propane / Ethane / Natural Gasoline | Dec 30 | Dec 30 | Dec 30 | Dec 31 | Dec 31 |

NYMEX/COMEX

| Products | Last Trade | First Notice Day | First Delivery | Last Notice Day | Last Delivery |
|---|-------------------|-------------------------|-----------------------|------------------------|----------------------|
| Gold / E-micro Gold / Silver / Copper / Platinum / Palladium | Dec 29 | Nov 30 | Dec 1 | Dec 30 | Dec 31 |

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

DME

| Products | Last Trade | Allocation of Deliveries | Notice Day | First Delivery | Last Delivery |
|-----------------------------|-------------------|---------------------------------|-------------------|-----------------------|----------------------|
| Oman Crude Oil (Dec) | Oct 29 | Nov 1 | Nov 2 | Dec 1 | Dec 31 |
| Oman Crude Oil (Jan) | Nov 30 | Dec 1 | Dec 2 | Jan 1 | Jan 31 |