



Advisory Notice

Clearing House

11-468

TO: Clearing Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **CME Group Delivery Dates for January 2012**

DATE: December 22, 2011

Listed below are the relevant delivery dates for January 2012 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 (ISM)</i>	<i>30-Dec</i>	<i>9-Jan</i>	<i>12-Jan</i>	<i>20-Jan</i>	<i>26-Jan</i>	<i>31-Jan</i>
<i>Lumber (LB)</i>	<i>3-Jan</i>	<i>17-Jan</i>	<i>17-Jan</i>	<i>13-Jan</i>	<i>31-Jan</i>	<i>31-Jan</i>
<i>Mexican Peso (MP) / S.A. Rand (RA)</i>	<i>N/A</i>	<i>13-Jan</i>	<i>18-Jan</i>	<i>13-Jan</i>	<i>13-Jan</i>	<i>18-Jan</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 (EH)</i>	<i>29-Dec (Dec 27)</i>	<i>29-Dec</i>	<i>3-Jan</i>	<i>5-Jan</i>	<i>6-Jan</i>	<i>9-Jan</i>
<i>Soybeans (S) / Mini Soybeans (YK) / Soybean Meal (06) / Distillers Dried Grain (DDG)</i>	<i>29-Dec (Dec 27)</i>	<i>29-Dec</i>	<i>3-Jan</i>	<i>13-Jan</i>	<i>17-Jan</i>	<i>18-Jan</i>
<i>Rough Rice (14) / Soybean Oil (07)</i>	<i>29-Dec (Dec 27)</i>	<i>29-Dec</i>	<i>3-Jan</i>	<i>13-Jan</i>	<i>24-Jan</i>	<i>25-Jan</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 January 13, 2012 and the Final Storage report on January 17, 2012. Grain storage debits and credits will be banked on January 18, 2012.

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 (GC)/ E-micro Gold(MGC) / Silver(SI)/ Copper(HG) / Platinum(PL) / Palladium(PA)</i>	<i>27-Jan</i>	<i>30-Dec</i>	<i>3-Jan</i>	<i>30-Jan</i>	<i>31-Jan</i>

Deliveries Plus will run Preliminary COMEX Storage reports for January 2012 storage cycle on January 27, 2012 and the Final Storage report, on January 30, 2012. COMEX metal storage debits and credits will be banked on January 31, 2011.

NYMEX: January Energy Contracts

<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 (RE)</i>	<i>13-Dec</i>	<i>14-Dec</i>	<i>15-Dec</i>	<i>1-Jan</i>	<i>31-Jan</i>
<i>Light Sweet Crude Oil (CL)</i>	<i>20-Dec</i>	<i>21-Dec</i>	<i>22-Dec</i>	<i>1-Jan</i>	<i>31-Jan</i>
<i>Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU) / Gulf Coast Sour Crude Oil (MB)</i>	<i>20-Dec</i>	<i>21-Dec</i>	<i>22-Dec</i>	<i>1-Jan</i>	<i>31-Jan</i>
<i>Coal (QL)</i>	<i>27-Dec</i>	<i>28-Dec</i>	<i>28-Dec</i>	<i>1-Jan</i>	<i>31-Jan</i>
<i>Natural Gas (NG)</i>	<i>28-Dec</i>	<i>29-Dec</i>	<i>29-Dec</i>	<i>1-Jan</i>	<i>31-Jan</i>
<i>Singapore Fuel Oil (HZ)</i>	<i>23-Dec</i>	<i>27-Dec</i>	<i>28-Dec</i>	<i>3-Jan</i>	<i>31-Jan</i>
<i>Heating Oil (HO) / RBOB Gasoline (RB) / NY Harbor Diesel(LH) / NY Harbor Ethanol (QE)</i>	<i>30-Dec</i>	<i>3-Jan</i>	<i>4-Jan</i>	<i>10-Jan</i>	<i>30-Jan</i>
<i>Polypropylene(P1) / Polyethylene (P6)</i>	<i>30-Dec</i>	<i>3-Jan</i>	<i>4-Jan</i>	<i>7-Jan</i>	<i>21-Jan</i>
<i>Pine Prairie Energy Center Phys. Delivered (PPE)</i>	<i>30-Dec</i>	<i>30-Dec</i>	<i>30-Dec</i>	<i>1-Jan</i>	<i>31-Jan</i>
<i>Conway Physical Propane In-Well (OPIS)(CPP)</i>	<i>30-Jan</i>	<i>30-Jan</i>	<i>31-Jan</i>	<i>31-Jan</i>	<i>31-Jan</i>
<i>Mt. Belvieu: Iso-Butane(3L) / Normal Butane(3M) / LDH Propane(3N) / Non-LDH Propane(3P) / Ethane(3Q) / Natural Gasoline(3R)/ Spot Ethylene In-Well (MBE)</i>	<i>30-Jan</i>	<i>30-Jan</i>	<i>31-Jan</i>	<i>31-Jan</i>	<i>31-Jan</i>

NYMEX: February Energy Contracts that Allocate in January

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
<i>REBCO (RE)</i>	<i>12-Jan</i>	<i>13-Jan</i>	<i>17-Jan</i>	<i>1-Feb</i>	<i>29-Feb</i>
<i>Light Sweet Crude Oil (CL)</i>	<i>20-Jan</i>	<i>23-Jan</i>	<i>24-Jan</i>	<i>1-Feb</i>	<i>29-Feb</i>
<i>Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU) / Gulf Coast Sour Crude Oil (MB)</i>	<i>20-Jan</i>	<i>23-Jan</i>	<i>24-Jan</i>	<i>1-Feb</i>	<i>29-Feb</i>
<i>Coal (QL)</i>	<i>26-Jan</i>	<i>27-Jan</i>	<i>27-Jan</i>	<i>1-Feb</i>	<i>29-Feb</i>
<i>Natural Gas (NG)</i>	<i>27-Jan</i>	<i>30-Jan</i>	<i>30-Jan</i>	<i>1-Feb</i>	<i>29-Feb</i>
<i>Singapore Fuel Oil (HZ)</i>	<i>25-Jan</i>	<i>26-Jan</i>	<i>27-Jan</i>	<i>1-Feb</i>	<i>29-Feb</i>
<i>Western Canadian Select (WCS)Crude Oil (WCE)</i>	<i>18-Jan</i>	<i>18-Jan</i>	<i>18-Jan</i>	<i>1-Feb</i>	<i>29-Feb</i>
<i>Pine Prairie Energy Center Phys. Delivered (PPE)</i>	<i>31-Jan</i>	<i>31-Jan</i>	<i>31-Jan</i>	<i>1-Feb</i>	<i>29-Feb</i>

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
<i>Oman Crude Oil (Jan)</i>	<i>30-Nov</i>	<i>1-Dec</i>	<i>2-Dec</i>	<i>1-Jan</i>	<i>31-Jan</i>
<i>Oman Crude Oil (Feb)</i>	<i>30-Dec</i>	<i>3-Jan</i>	<i>4-Jan</i>	<i>1-Feb</i>	<i>Feb-29</i>

GEX

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
<i>RGGI (RJ)</i>	<i>31-Jan</i>	<i>1-Feb</i>	<i>1-Feb</i>	<i>3-Feb</i>	<i>3-Feb</i>

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