

## Advisory Notice

Clearing House

TO: Clearing Firms  
Back Office Managers

FROM: CME Clearing

ADVISORY #: 11-71

SUBJECT: **CME Group Delivery Dates for March 2011**

DATE: February 23, 2011

Listed below are the relevant delivery dates for March 2011 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX, DME and GreenX 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>
<b>Frozen Pork Bellies</b>	Feb 28	Mar 7	Mar 8	Mar 28	Mar 30	Mar 31
<b>Lumber</b>	Mar 1	Mar 16	Mar 16	Mar 15	Mar 31	Mar 31
<b>Currencies/Micro Currencies</b>	N/A	Mar 14	Mar 16	Mar 14	Mar 14	Mar 16
<b>Canadian Dollar / Micro CAD/ Turkish Lira</b>	N/A	Mar 15	Mar 16	Mar 15	Mar 15	Mar 16
<b>ETF's</b>	N/A	Mar 23	Mar 23	Mar 18	Mar 23	Mar 23
<b>International Skimmed Milk Powder</b>	Feb 28	Mar 7	Mar 10	Mar 22	Mar 28	Mar 31

### **CBOT**

<i>Products</i>	<i>First Position (Optional<sup>1</sup>)</i>	<i>First Intent</i>	<i>First Delivery</i>	<i>Last Trade</i>	<i>Last Intent</i>	<i>Last Delivery</i>
<b>Ethanol</b>	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 3	Mar 4	Mar 7
<b>Soybeans / Mini Soybeans / Soybean Meal / Corn / Mini Corn / S.A. Soybeans / Oats / Wheat / Mini Wheat / Distillers Dried Grain</b>	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 14	Mar 15	Mar 16
<b>Rough Rice / Soybean Oil</b>	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 14	Mar 22	Mar 23
<b>T-Bonds / Ultra T-bonds / 10yr Note</b>	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 22	Mar 29	Mar 31
<b>2yr Note / 3yr Note / 5yr Note</b>	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 31	April 1	April 5

<sup>1</sup>Clearing member firms may begin submitting and monitoring their holdings (long dates) prior to the "mandatory" first holding date.

**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>	<i>Feb 22</i>	<i>Feb 23</i>	<i>Feb 24</i>	<i>Mar 1</i>	<i>Mar 31</i>
<b>Coal</b>	<i>Feb 23</i>	<i>Feb 24</i>	<i>Feb 24</i>	<i>Mar 1</i>	<i>Mar 31</i>
<b>Natural Gas</b>	<i>Feb 24</i>	<i>Feb 25</i>	<i>Feb 25</i>	<i>Mar 1</i>	<i>Mar 31</i>
<b>Heating Oil / RBOB Gasoline / NY Harbor Diesel / Ethanol</b>	<i>Feb 28</i>	<i>Mar 1</i>	<i>Mar 2</i>	<i>Mar 8</i>	<i>Mar 30</i>
<b>Mt. Belvieu Ethylene</b>	<i>Feb 22</i>	<i>Feb 22</i>	<i>Feb 23</i>	<i>Mar 1</i>	<i>Mar 31</i>
<b>Polypropylene / Polyethylene</b>	<i>Feb 28</i>	<i>Mar 1</i>	<i>Mar 2</i>	<i>Mar 7</i>	<i>Mar 21</i>
<b>Mt. Belvieu: Iso-Butane / Normal Butane / LDH Propane / Non-LDH Propane / Ethane / Natural Gasoline</b>	<i>Mar 30</i>	<i>Mar 30</i>	<i>Mar 30</i>	<i>Mar 31</i>	<i>Mar 31</i>

**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>	<i>Mar 29</i>	<i>Feb 28</i>	<i>Mar 1</i>	<i>Mar 30</i>	<i>Mar 31</i>

Deliveries Plus will run Preliminary NYMEX/COMEX Storage reports for March 2010 storage cycle on March 29, 2010 and the Final Storage report on March 30, 2010. COMEX metal storage debits and credits will be banked on March 31, 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 (March)</b>	<i>Jan 31</i>	<i>Feb 1</i>	<i>Feb 2</i>	<i>March 1</i>	<i>March 31</i>
<b>Oman Crude Oil (April)</b>	<i>Feb 28</i>	<i>Mar 1</i>	<i>Mar 2</i>	<i>April 1</i>	<i>April 30</i>

**GreenX**

<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>SO<sup>2</sup> Emission Allowance</b>	<i>Mar 28</i>	<i>Mar 29</i>	<i>Mar 29</i>	<i>Mar 30</i>	<i>Mar 30</i>
<b>RGGI (RJ)</b>	<i>Mar 31</i>	<i>Apr 1</i>	<i>Apr 4</i>	<i>Apr 5</i>	<i>Apr 5</i>
<b>In Delivery Month Certified Emission Reduction (CER)</b>	<i>Mar 28</i>	<i>Mar 28</i>	<i>Mar 28</i>	<i>Mar 29</i>	<i>Mar 30</i>
<b>In Delivery Month European Union Allowance (EUA)</b>	<i>Mar 28</i>	<i>Mar 28</i>	<i>Mar 28</i>	<i>Mar 29</i>	<i>Mar 30</i>
<b>Annual &amp; Seasonal NOX Emissions Allowance Vintage 2011 &amp; 2012</b>	<i>Mar 28</i>	<i>Mar 29</i>	<i>Mar 29</i>	<i>Mar 30</i>	<i>Mar 30</i>
<b>Climate Action Registry (CAR) - Vintage 2009 &amp; 2010 and non Vintage</b>	<i>Mar 31</i>	<i>Apr 1</i>	<i>Apr 1</i>	<i>Apr 4</i>	<i>Apr 4</i>

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