


Advisory Notice

12-036

TO: Clearing Firms
Back Office Managers

FROM: CME Clearing

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

DATE: January 24, 2012

Listed below are the relevant delivery dates for February 2012 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX, DME and GEX contracts.

CME

Products	First Holding	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
International Skim Milk (ISM)	30-Jan	6-Feb	9-Feb	17-Feb	24-Feb	29-Feb
Live Cattle (48)	30-Jan	6-Feb	14-Feb	29-Feb	5-Mar	9-Mar
Mexican Peso (MP)/ S.A. Rand (RA)	N/A	13-Feb	15-Feb	13-Feb	13-Feb	15-Feb

CBOT

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	30-Jan (26-Jan)	30-Jan	1-Feb	3-Feb	6-Feb	7-Feb
Distillers Dried Grain (DDG)	30-Jan (26-Jan)	30-Jan	1-Feb	14-Feb	15-Feb	16-Feb

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 February 16, 2012 and the Final Storage report on February 17, 2012. Grain storage debits and credits will be banked on February 21, 2012.

NYMEX/COMEX

Products	Last Trade	First Notice	First	Last Notice	Last
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		Day	Delivery	Day	Delivery
Gold (GC)/ E-micro Gold (MGC) / Silver (SI)/ Copper (HG) / Platinum (PL) / Palladium (PA)	27-Feb	31-Jan	1-Feb	28-Feb	29-Feb

Deliveries Plus will run Preliminary COMEX Storage reports for January 2012 storage cycle on February 27, 2012 and the Final Storage report, on February 28, 2012. COMEX metal storage debits and credits will be banked on February 29, 2011.

NYMEX: February Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	12-Jan	13-Jan	17-Jan	1-Feb	29-Feb
Western Canadian Select (WCS)Crude Oil (WCE)	18-Jan	18-Jan	18-Jan	1-Feb	29-Feb
Light Sweet Crude Oil (CL)	20-Jan	23-Jan	24-Jan	1-Feb	29-Feb
Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU) / Gulf Coast Sour Crude Oil (MB)	20-Jan	23-Jan	24-Jan	1-Feb	29-Feb
Coal (QL)	26-Jan	27-Jan	27-Jan	1-Feb	29-Feb
Natural Gas (NG)	27-Jan	30-Jan	30-Jan	1-Feb	29-Feb
Singapore Fuel Oil (HZ)	25-Jan	26-Jan	27-Jan	1-Feb	29-Feb
Heating Oil (HO) / RBOB Gasoline (RB) / NY Harbor Diesel(LH) / NY Harbor Ethanol (QE)	31-Jan	1-Feb	2-Feb	8-Feb	28-Feb
Polypropylene(P1) / Polyethylene (P6)	31-Jan	1-Feb	2-Feb	7-Feb	21-Feb
Pine Prairie Energy Center Phys. Delivered (PPE)	31-Jan	31-Jan	31-Jan	1-Feb	29-Feb
Conway Physical Propane In-Well (OPIS)(CPP)	28-Feb	28-Feb	29-Feb	29-Feb	29-Feb
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)	28-Feb	28-Feb	29-Feb	29-Feb	29-Feb

NYMEX: March Energy Contracts that Allocate in February

Products	Last Trade	Allocation of	Notice	First	Last
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		Deliveries	Day	Delivery	Delivery
REBCO (RE)	10-Feb	13-Feb	14-Feb	1-Mar	30-Mar
Light Sweet Crude Oil (CL)	21-Feb	22-Feb	23-Feb	1-Mar	31-Mar
Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU) / Gulf Coast Sour Crude Oil (MB)	21-Feb	22-Feb	23-Feb	1-Mar	31-Mar
Coal (QL)	24-Feb	27-Feb	27-Feb	1-Mar	31-Mar
Natural Gas (NG)	27-Feb	28-Feb	28-Feb	1-Mar	31-Mar
Singapore Fuel Oil (HZ)	23-Feb	24-Feb	27-Feb	1-Mar	30-Mar
Western Canadian Select (WCS)Crude Oil (WCE)	16-Feb	16-Feb	16-Feb	1-Mar	31-Mar
Pine Prairie Energy Center Phys. Delivered (PPE)	29-Feb	29-Feb	29-Feb	1-Mar	31-Mar

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Feb)	30-Dec	3-Jan	4-Jan	1-Feb	29-Feb
Oman Crude Oil (OQ) (March)	31-Jan	1-Feb	2-Feb	1-Mar	31-Mar

GEX

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REGGI (RJ)	29-Feb	1-Mar	1-Mar	5-Mar	5-Mar

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