

TO: Clearing Firms
 Back Office Managers

FROM: CME Clearing

ADVISORY #: 12-079

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

DATE: March 29, 2012

Listed below are the relevant delivery dates for March 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
Lumber (LB)	1-Mar	16-Mar	16-Mar	15-Mar	30-Mar	30-Mar
Currencies/Micro Currencies	N/A	19-Mar	21-Mar	19-Mar	19-Mar	21-Mar
Currencies: S.A. Rand	N/A	19-Mar	22-Mar	19-Mar	19-Mar	22-Mar
Canadian Dollar / Micro CAD/ Turkish Lira	N/A	20-Mar	21-Mar	20-Mar	20-Mar	21-Mar
International Skimmed Milk Powder (ISM)	27-Feb	5-Mar	8-Mar	21-Mar	27-Mar	30-Mar

CBOT

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	28-Feb (24-Feb)	28-Feb	1-Mar	5-Mar	6-Mar	7-Mar
Soybeans (S)/ Mini Soybeans(YK) / Soybean Meal (06)/ Corn (C) / Mini Corn(YC) / Oats (O) / Wheat (W) / Mini Wheat (YW) / Distillers Dried Grain (DDG)	28-Feb (24-Feb)	28-Feb	1-Mar	14-Mar	15-Mar	16-Mar
Rough Rice (14) / Soybean Oil (07)	28-Feb (24-Feb)	28-Feb	1-Mar	14-Mar	22-Mar	23-Mar
T-Bonds (17) / Ultra T-bonds (UBE) / 10yr Note (21)	28-Feb (24-Feb)	28-Feb	1-Mar	21-Mar	28-Mar	30-Mar
2yr Note (26) / 3yr Note (3YR) / 5yr Note (25)	28-Feb (24-Feb)	28-Feb	1-Mar	30-Mar	2-Apr	4-Apr

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 March 15, 2012 and the Final Storage report on March 16, 2012. Grain storage debits and credits will be banked on March 19, 2012.

NYMEX/COMEX

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC)/ E-micro Gold (MGC) / Silver (SI)/ Copper (HG) / Platinum (PL) / Palladium (PA)	28-Mar	29-Feb	1-Mar	29-Mar	30-Mar

Deliveries Plus will run Preliminary COMEX Storage reports for March 2012 storage cycle on March 28, 2012 and the Final Storage report, on March 29, 2012. COMEX metal storage debits and credits will be banked on March 30, 2011.

NYMEX: March Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	10-Feb	13-Feb	14-Feb	1-Mar	30-Mar
Western Canadian Select (WCS)Crude Oil (WCE)	16-Feb	16-Feb	16-Feb	1-Mar	31-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)/ Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	27-Feb	28-Feb	28-Feb	1-Mar	31-Mar
Singapore Fuel Oil (HZ)	23-Feb	24-Feb	27-Feb	1-Mar	30-Mar
Heating Oil (HO) / RBOB Gasoline (RB) / NY Harbor Diesel(LH) / NY Harbor Ethanol (QE)	29-Feb	1-Mar	2-Mar	8-Mar	29-Mar
Polypropylene(P1) / Polyethylene (P6)	29-Feb	1-Mar	2-Mar	7-Mar	21-Mar
Pine Prairie Energy Center Phys. Delivered (PPE)	29-Feb	29-Feb	29-Feb	1-Mar	31-Mar
Conway Physical Propane In-Well (OPIS)(CPP)	29-Mar	29-Mar	30-Mar	30-Mar	30-Mar
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)	29-Mar	29-Mar	30-Mar	30-Mar	30-Mar

NYMEX: April Energy Contracts that Allocate in March

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	13-Mar	14-Mar	15-Mar	1-Apr	30-Apr
Light Sweet Crude Oil (CL)	20-Mar	21-Mar	22-Mar	1-Apr	30-Apr
Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU) / Gulf Coast Sour Crude Oil (MB)	20-Mar	21-Mar	22-Mar	1-Apr	30-Apr
Coal (QL)	27-Mar	28-Mar	28-Mar	1-Apr	30-Apr
Natural Gas (NG)/ Henry Hub Nat.Gas Last Day Physically-Delivered (MNG)	28-Mar	29-Mar	29-Mar	1-Apr	30-Apr
Singapore Fuel Oil (HZ)	26-Mar	27-Mar	28-Mar	1-Apr	30-Apr
Western Canadian Select (WCS)Crude Oil (WCE)	19-Mar	19-Mar	19-Mar	1-Apr	30-Apr
Pine Prairie Energy Center Phys. Delivered (PPE)	30-Mar	30-Mar	30-Mar	1-Apr	30-Apr

DME

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

GEX

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
RGGI (RJ)	30-Mar	2-Apr	2-Apr	4-Apr	4-Apr
In Delivery Month Certified Emission Reduction (CER) (6S)	26-Mar	26-Mar	26-Mar	27-Mar	28-Mar
In Delivery Month European Union Allowance (EUA) (6T)	26-Mar	26-Mar	26-Mar	27-Mar	28-Mar
Climate Action Registry (CAR) - Vintage 2009 & 2010 and non Vintage	30-Mar	2-Apr	2-Apr	3-Apr	3-Apr

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