


**Advisory Notice**

TO: Clearing Firms  
Back Office Managers

FROM: CME Clearing

ADVISORY #: 12-138

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

DATE: March 27, 2012

Listed below are the relevant delivery dates for April 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
Live Cattle (48)	2-Apr	9-Apr	17-Apr	30-Apr	3-May	9-May
S.A. Rand (RA)/ Mexican Peso (MP)	N/A	16-Apr	18-Apr	16-Apr	16-Apr	18-Apr
International Skimmed Milk Powder (ISM)	2-Apr	9-Apr	12-Apr	19-Apr	25-Apr	30-Apr

**CBOT**

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	29-Mar (27-Mar)	29-Mar	2-Apr	4-Apr	5-Apr	9-Apr
Distillers Dried Grain (DDG)	29-Mar (27-Mar)	29-Mar	2-Apr	13-Apr	16-Apr	17-Apr

<sup>1</sup>Clearing 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 April 16, 2012 and the Final Storage report on April 17, 2012. Grain storage debits and credits will be banked on April 18, 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)	26-Apr	30-Mar	2-Apr	27-Apr	30-Apr

Deliveries Plus will run Preliminary COMEX Storage reports for the storage cycle on April 26, 2012 and the Final Storage report, on April 27, 2012. COMEX metal storage debits and credits will be banked on April 30, 2011.

**NYMEX: April Energy Contracts**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
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REBCO (RE)	13-Mar	14-Mar	15-Mar	1-Apr	30-Apr
Western Canadian Select (WCS)Crude Oil (WCE)	19-Mar	19-Mar	19-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
Heating Oil (HO) / RBOB Gasoline (RB) / NY Harbor Diesel(LH) / NY Harbor Ethanol (QE)	30-Mar	2-Apr	3-Apr	10-Apr	29-Apr
Polypropylene(P1) / Polyethylene (P6)	30-Mar	2-Apr	3-Apr	7-Apr	21-Apr
Pine Prairie Energy Center Phys. Delivered (PPE)	30-Mar	30-Mar	30-Mar	1-Apr	30-Apr
Conway Physical Propane In-Well (OPIS)(CPP)	27-Apr	27-Apr	30-Apr	30-Apr	30-Apr
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)	27-Apr	27-Apr	30-Apr	30-Apr	30-Apr

***NYMEX: May Energy Contracts that Allocate in April***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	11-Apr	12-Apr	13-Apr	1-May	31-May
Light Sweet Crude Oil (CL)	20-Apr	23-Apr	24-Apr	1-May	31-May
Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU) / Gulf Coast Sour Crude Oil (MB)	20-Apr	23-Apr	24-Apr	1-May	31-May
Coal (QL)	25-Apr	26-Apr	26-Apr	1-May	31-May
Natural Gas (NG)/ Henry Hub Nat.Gas Last Day Physically-Delivered (MNG)	26-Apr	27-Apr	27-Apr	1-May	31-May
Singapore Fuel Oil (HZ)	24-Apr	25-Apr	26-Apr	1-May	31-May
Western Canadian Select (WCS)Crude Oil (WCE)	18-Apr	18-Apr	18-Apr	1-May	31-May
Pine Prairie Energy Center Phys. Delivered (PPE)	30-Apr	30-Apr	30-Apr	1-May	31-May

***DME***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
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Oman Crude Oil (OQ) (April)	29-Feb	1-Mar	2-Mar	1-Apr	30-Apr
Oman Crude Oil (OQ) (May)	30-Mar	2-Apr	3-Apr	1-May	31-May

**GEX**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
RGGI (RJ)	30-Apr	1-May	1-May	3-May	3-May

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