



## Advisory Notice

Clearing House

TO: Clearing Firms  
Back Office Managers

FROM: CME Clearing

ADVISORY #: 12-223

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

DATE: May 25, 2012

Listed below are the relevant delivery dates for June 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 (LC)	May 25	June 4	June 12	June 29	July 5	July 11
Currencies / Micro Currencies	N/A	June 18	June 20	June 18	June 18	June 20
Canadian Dollar / Micro CAD / Turkish Lira	N/A	June 19	June 20	June 19	June 19	June 20
International Skimmed Milk Powder (ISM)	May 25	June 4	June 7	June 20	June 26	June 29

### **CBOT**

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	May 30 (May 25)	May 30	June 1	June 5	June 6	June 7
Distillers Dried Grain (DDG)	May 30 (May 25)	May 30	June 1	June 14	June 15	June 18
10yr Note (21) / T-Bond (17) / Ultra T-Bond (UBE)	May 30 (May 25)	May 30	June 1	June 20	June 27	June 29
2yr Note (26) / 3yr Note (3YR) / 5yr Note (25)	May 30 (May 25)	May 30	June 1	June 29	July 2	July 5

<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 June 14, 2012 and the Final Storage report on June 15, 2012. Grain storage debits and credits will be banked on June 18, 2012.

**NYMEX/COMEX**

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC)/ Micro Gold (MGC) / Silver (SI)/ Copper (HG) / Platinum (PL) / Palladium (PA)	June 27	May 31	June 1	June 28	June 29

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

**NYMEX: June Energy Contracts**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	May 14	May 15	May 16	June 1	June 29
Western Canadian Select (WCS) Crude Oil (WCE)	May 17	May 17	May 17	June 1	June 30
Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU)	May 22	May 23	May 24	June 1	June 29
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	May 22	May 23	May 24	June 1	June 30
Coal (QL)	May 25	May 29	May 29	June 1	June 30
Natural Gas (NG)/ Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	May 29	May 30	May 30	June 1	June 30
Singapore Fuel Oil (HZ)	May 25	May 28	May 29	June 1	June 29
Heating Oil (HO) / RBOB Gasoline (RB) / NY Harbor Diesel(LH) / NY Harbor Ethanol (QE)	May 31	June 1	June 4	June 8	June 28
Polypropylene(P1) / Polyethylene (P6)	May 31	June 1	June 4	June 7	June 21
Pine Prairie Energy Center Phys. Delivered (PPE)	May 31	May 31	May 31	June 1	June 30
Conway Physical Propane In-Well (OPIS)(CPP)	June 28	June 28	June 29	June 29	June 29
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)	June 28	June 28	June 29	June 29	June 29

***NYMEX: July Energy Contracts that Allocate in June***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	June 12	June 13	June 14	July 2	July 31
Light Sweet Crude Oil (CL) / Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU) / Gulf Coast Sour Crude Oil (MB)	June 20	June 21	June 22	July 1	July 31
Coal (QL)	June 26	June 27	June 27	July 1	July 31
Natural Gas (NG)/ Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	June 27	June 28	June 28	July 1	July 31
Singapore Fuel Oil (HZ)	June 25	June 26	June 27	July 2	July 31
Western Canadian Select (WCS)Crude Oil (WCE)	June 18	June 18	June 18	July 1	July 31
Pine Prairie Energy Center Phys. Delivered (PPE)	June 29	June 29	June 29	July 1	July 31

***DME***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (June)	April 30	May 1	May 2	June 1	June 30
Oman Crude Oil (OQ) (July)	May 31	June 1	June 4	July 1	July 31

***GEX***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
RGGI (RJ) (May)	May 31	June 1	June 1	June 5	June 5
CAR Vintage 2009 (92) / CAR Vintage 2010 (93) / CAR Non Vintage (CR)	June 29	July 2	July 2	July 3	July 3
CAR Vintage 2011 (94)	June 29	July 2	July 3	July 5	July 5
RGGI (RJ) (June)	June 29	July 2	July 2	July 5	July 5

**SPECIAL NOTE:** Pursuant to advisory 12-225, the June 2012 In Delivery Monty CER (6S), In Delivery Month EUA (6T), and Emission Reduction Unit ERU (REU) contracts are delisted. <http://www.cmegroup.com/tools-information/lookups/advisories/clearing/files/Chadv12-225.pdf>

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