

12-366

TO: Clearing Firms
Back Office Managers

FROM: CME Clearing

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

DATE: August 27, 2012

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

CME

Products	First Holding	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Lumber (LB)	Sep 4	Sep 17	Sep 17	Sep 14	Sep 28	Sep 28
Currencies / Micro Currencies	N/A	Sep 17	Sep 19	Sep 17	Sep 17	Sep 19
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Sep 18	Sep 19	Sep 18	Sep 18	Sep 19
International Skimmed Milk Powder (ISM)	August 31	Sep 10	Sep 13	Sep 19	Sep 25	Sep 28

CBOT

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Aug 30 (Aug 28)	Aug 30	Sep 4	Sep 6	Sep 7	Sep 10
Soybeans (S) / Corn (C) / Wheat (W) / Oats (O) / Mini Soybeans (YK) / Mini Corn (YC) / Mini Wheat (YW) / Soybean Meal (06) / Distillers Dried Grain (DDG)	Aug 30 (Aug 28)	Aug 30	Sep 4	Sep 14	Sep 17	Sep 18
Soybean Oil (07) / Rough Rice (14)	Aug 30 (Aug 28)	Aug 30	Sep 4	Sep 14	Sep 24	Sep 25
Black Sea Wheat (BSW)	Aug 28	Sep 4	Sep 15	Aug 31	Sep 4	Sep 28
10yr Note (21) / T-Bond (17) / Ultra T-Bond (UBE)	Aug 30 (Aug 28)	Aug 30	Sep 4	Sep 19	Sep 26	Sep 28
2yr Note (26) / 3yr Note (3YR) / 5yr Note (25)	Aug 30 (Aug 28)	Aug 30	Sep 4	Sep 28	Oct 1	Oct 3

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 September 14, 2012 and the Final Storage report on September 17, 2012. Grain storage debits and credits will be banked on September 18, 2012.

NYMEX/COMEX

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC)/ Silver (SI) / Copper (HG) / Platinum (PL) / Palladium (PA)	Sep 26	Aug 31	Sep 4	Sep 27	Sep 28

Deliveries Plus will run Preliminary COMEX/NYMEX Storage reports for the storage cycle on September 26, 2012 and Final Storage reports on September 27, 2012. COMEX/NYMEX metal storage debits and credits will be banked on September 28, 2012.

NYMEX: September Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Aug 14	Aug 15	Aug 16	Sep 1	Sep 30
Western Canadian Select (WCS) Crude Oil (WCE)	Aug 20	Aug 20	Aug 20	Sep 1	Sep 30
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Aug 21	Aug 22	Aug 23	Sep 1	Sep 30
Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU)	Aug 21	Aug 22	Aug 23	Sep 1	Sep 30
Coal (QL)	Aug 28	Aug 29	Aug 29	Sep 1	Sep 30
Natural Gas (NG)/ Henry Hub Nat.Gas Last Day Physically-Delivered (MNG)	Aug 29	Aug 30	Aug 30	Sep 1	Sep 30
Singapore Fuel Oil (HZ)	Aug 27	Aug 28	Aug 29	Sep 4	Sep 27
Heating Oil (HO) / RBOB Gasoline (RB) / NY Harbor Ethanol (QE) / NY Harbor Diesel (LH)	Aug 31	Sep 4	Sep 5	Sep 11	Sep 27
Polypropylene(P1) / Polyethylene (P6)	Aug 31	Sep 4	Sep 5	Sep 7	Sep 21
Pine Prairie Energy Center Phys. Delivered (PPE)	Aug 31	Aug 31	Aug 31	Sep 1	Sep 30
Conway Physical Propane In-Well (OPIS)(CPP)	Sep 27	Sep 27	Sep 28	Sep 28	Sep 28
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)	Sep 27	Sep 27	Sep 28	Sep 28	Sep 28
RGGI (RJ) (August)	Aug 31	Aug 31	Sep 4	Sep 6	Sep 6
RGGI (RJ) (September)	Sep 28	Sep 28	Oct 1	Oct 3	Oct 3
CSAPR TR NOx Annual Allowance (NXA)	Sep 17	Sep 17	Sep 17	Sep 18	Sep 19
CAR Vintage 2009 (92) / CAR Vintage 2010 (93) / CAR Non Vintage (CR)	Sep 28	Oct 1	Oct 1	Oct 2	Oct 2
CAR Vintage 2011 (94)	Sep 28	Oct 1	Oct 2	Oct 3	Oct 3

NYMEX: October Energy Contracts that Allocate in September

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Sep 11	Sep 12	Sep 13	Oct 1	Oct 31
Western Canadian Select (WCS) Crude Oil (WCE)	Sep 18	Sep 18	Sep 18	Oct 1	Oct 31
Light Sweet Crude Oil (CL) / Gulf Coast Gasoline (LR) / Gulf Coast Diesel (LU) / Gulf Coast Sour Crude Oil (MB)	Sep 20	Sep 21	Sep 24	Oct 1	Oct 31
Coal (QL)	Sep 25	Sep 26	Sep 26	Oct 1	Oct 31
Natural Gas (NG)/ Henry Hub Nat.Gas Last Day Physically-Delivered (MNG)	Sep 26	Sep 27	Sep 27	Oct 1	Oct 31
Singapore Fuel Oil (HZ)	Sep 24	Sep 25	Sep 26	Oct 4	Oct 30
Pine Prairie Energy Center Phys. Delivered (PPE)	Sep 28	Sep 28	Sep 28	Oct 1	Oct 31

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (September)	July 31	Aug 1	Aug 2	Sep 1	Sep 30
Oman Crude Oil (OQ) (October)	Aug 31	Sep 4	Sep 5	Oct 1	Oct 31

SPECIAL NOTE: Pursuant to CME Clearing Advisory 12-245, the daily European Union Allowance (EUL) contracts and the September 2012 contract month for the EAU, CER, & ERU are delisted.

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