

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 17-067

SUBJECT: **CME Group Delivery Dates for March 2017**

DATE: 15 February 2017

Listed below are the relevant delivery dates for the March 2017 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX, COMEX, and DME contracts:

CME

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Lumber (LB)	Mar 16 (Mar 14)	Mar 16	Mar 16	Mar 15	Mar 31	Apr 25
Currencies / Micro Currencies	N/A	Mar 13	Mar 15	Mar 13	Mar 13	Mar 15
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Mar 14	Mar 15	Mar 14	Mar 14	Mar 15
Hungarian Forint	N/A	Mar 13	Mar 16	Mar 13	Mar 13	Mar 16
ED Bundles (BU2, BU3, BU5)	N/A	Mar 13	Mar 14	Mar 13	Mar 13	Mar 14

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 3	Mar 6	Mar 7
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybeans (S)/Mini-Soybeans (YK)/Soybean Meal (06)/EU Wheat (WEU)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 14	Mar 15	Mar 16
Soybean Oil (07)/Rough Rice (14)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 14	Mar 22	Mar 23
KC Wheat (KW) / Mini-KC Wheat (MKC)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 14	Mar 30	Mar 31
Black Sea Wheat (BSW)	N/A	Mar 1	Mar 15	Feb 28	Mar 1	Mar 31
10yr Note (21) / T- Bond (17) / Ultra T-Bond (UBE)/ Ultra 10yr T-Note (TN)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 22	Mar 29	Mar 31
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 31	Apr 3	Apr 5
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U) EUR Interest Rate Swaps – 2yr (T1E) / 5yr (F1E) / 10yr (N1E)	N/A	Mar 7	Mar 15	Mar 13	Mar 14	Mar 15

Clearing Member Firms may begin submitting and monitoring their holdings (long dates) prior to the “mandatory” first holding date.

CME Group will provide the CBOT Grain products preliminary storage report on March 16, 2017 and the final storage reports on March 17, 2017. Grain storage debits and credits will be banked on March 20, 2017.

NYMEX/COMEX: Metals

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC) / Silver (SI) / 1000-oz Silver (SIL) / Copper (HG) / Lead (LED)/ Aluminum (ALI) / Platinum (PL) / Palladium (PA)/ Zinc (ZNC)	Mar 29	Feb 28	Mar 1	Mar 30	Mar 31
Kilo-Gold (GCK)	Mar 10	Mar 14	Mar 15	Mar 14	Mar 15
London Spot Gold (GSP)/London Spot Silver (SSP)*	Date of Contract	Date of Contract +1 Business Day	Date of Contract +2 Business Days	Date of Contract +1 Business Day	Date of Contract +2 Business Days

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on March 29, 2017 and the final storage reports on March 30, 2017. Metal storage debits and credits will be banked on March 31, 2017.

NYMEX: March Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Feb 9	Feb 10	Feb 13	Mar 1	Mar 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Feb 21	Feb 22	Feb 23	Mar 1	Mar 31
LOOP Crude Oil Storage (LPS)	Feb 21	Feb 22	Feb 23	Feb 24	Feb 24
Western Canadian Select (WCS) Crude Oil (WCE)	Feb 15	Feb 15	Feb 15	Mar 1	Mar 31
Illinois Basin Coal (ILB)	Feb 23	Feb 24	Feb 24	Mar 1	Mar 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Feb 24	Feb 27	Feb 27	Mar 1	Mar 31
Heating Oil (HO) / RBOB Gasoline (RB)	Feb 28	Mar 1	Mar 2	Mar 8	Mar 30
Conway Physical Propane In-Well (OPIS)(CPP)	Mar 30	Mar 30	Mar 30	Mar 31	Mar 31
Mont Belvieu: Iso-Butane(3L) / Normal Butane(3M) / LDH Propane(3N) / Non-LDH Propane(3P) / Ethane(3Q) / Natural Gasoline(3R) / Spot Ethylene In-Well (MBE)	Mar 30	Mar 30	Mar 30	Mar 31	Mar 31
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL) / Emission Reduction Unit (ERU) (REU)	Mar 27	Mar 27	Mar 27	Mar 28	Mar 29
Daily European Union Allowance (EUA) (EUL)	Date of Contract	Date of Contract	Date of Contract	Date of Contract + 1 Business Day	Date of Contract + 2 Business Days
RGGI (RJ) (February)	Feb 28	Mar 1	Mar 2	Mar 3	Mar 3
RGGI (RJ) (March)	Mar 31	Apr 3	Apr 4	Apr 5	Apr 5
Monthly Power Futures	Feb 27	Feb 27	N/A	Feb 28	Feb 28
Monthly Power Futures	Feb 28	Feb 28	N/A	Mar 1	Mar 1

NYMEX: April Energy Contracts that Allocate in March

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Mar 14	Mar 15	Mar 16	Apr 1	Apr 30
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Mar 21	Mar 22	Mar 23	Apr 1	Apr 30
LOOP Crude Oil Storage (LPS)	Mar 21	Mar 22	Mar 23	Mar 24	Mar 24
Western Canadian Select (WCS) Crude Oil (WCE)	Mar 16	Mar 16	Mar 16	Apr 1	Apr 30
Illinois Basin Coal (ILB)	Mar 28	Mar 29	Mar 29	Apr 1	Apr 30
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Mar 29	Mar 30	Mar 30	Apr 1	Apr 30
Monthly Power Futures	Mar 30	Mar 30	N/A	Mar 31	Mar 31
Monthly Power Futures	Mar 31	Mar 31	N/A	Apr 3	Apr 3

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (March)	Jan 31	Feb 1	Feb 1	Mar 1	Mar 31
Oman Crude Oil (OQ) (April)	Feb 28	Mar 1	Mar 1	April 1	Apr 30

*London Spot Gold and Silver use London business days

If you have any questions, please contact CME Clearing Deliveries at (312) 930-3172 or clearinghousedelivteam@cmegroup.com.