

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 20-054

SUBJECT: **CME Group Delivery Dates for March 2020**

DATE: 19 February 2020

Listed below are the relevant delivery dates for the March 2020 contracts for the Chicago Mercantile Exchange Inc. ("CME"), Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX"), Commodity Exchange Inc. ("COMEX") and the Dubai Mercantile Exchange Limited ("DME"):

### **CME**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Lumber (LB)	Mar 16 (Mar 12)	Mar 16	Mar 16	Mar 13	Mar 31	Apr 23
Currencies / Micro Currencies	N/A	Mar 16	Mar 18	Mar 16	Mar 16	Mar 18
Canadian Dollar / Micro CAD	N/A	Mar 17	Mar 18	Mar 17	Mar 17	Mar 18

### **CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Feb 27 (Feb 25)	Feb 27	Mar 2	Mar 4	Mar 5	Mar 6
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybeans (S) / Mini-Soybeans (YK) / Soybean Meal (06) / KC Wheat (KW) / Mini-KC Wheat (MKC) / Rough Rice (14)	Feb 27 (Feb 25)	Feb 27	Mar 2	Mar 13	Mar 16	Mar 17
Soybean Oil (07)	Feb 27 (Feb 25)	Feb 27	Mar 2	Mar 13	Mar 23	Mar 24
10yr Note (21) / T-Bond (17) / Ultra T-Bond (UBE) / Ultra 10yr T-Note (TN)	Feb 27 (Feb 25)	Feb 27	Mar 2	Mar 20	Mar 27	Mar 31
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	Feb 27 (Feb 25)	Feb 27	Mar 2	Mar 31	Apr 1	Apr 3
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Mar 10	Mar 18	Mar 16	Mar 17	Mar 18

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, 2020 and the final storage reports on March 17, 2020. Grain storage debits and credits will be banked on March 18, 2020.

## NYMEX/COMEX: Metals

Products	Last Trade	First Intent	First Notice Day	First Delivery	Last Intent	Last Notice Day	Last Delivery
Gold (GC) / Silver (SI) / 1,000-oz Silver (SIL) / Copper (HG) / Lead (LED) / Aluminum (ALI) / Palladium (PA) / Micro Palladium (PAM) / Platinum (PL) / Zinc (ZNC)	Mar 27	Feb 27	Feb 28	Mar 2	Mar 30	Mar 30	Mar 31
Kilo-Gold (GCK)	Mar 13	Mar 16	Mar 17	Mar 18	Mar 16	Mar 17	Mar 18
London Spot Gold (GSP) / London Spot Silver (SSP)	Date of Contract -2 Business Days	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on March 27, 2020 and the final storage reports on March 30, 2020. Metal storage debits and credits will be banked on March 31, 2020.

## NYMEX: March Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / WTI Houston Crude (HCL) / Gulf Coast Sour Crude Oil (MB)	Feb 20	Feb 21	Feb 24	Mar 1	Mar 31
LOOP Crude Oil Storage (LPS)	Feb 20	Feb 21	Feb 24	Feb 25	Feb 25
Western Canadian Select (WCS) Crude Oil (WCE)	Feb 13	Feb 13	Feb 13	Mar 1	Mar 31
Natural Gas (NG)	Feb 26	Feb 27	Feb 27	Mar 1	Mar 31
Heating Oil (HO) / RBOB Gasoline (RB)	Feb 28	Mar 2	Mar 3	Mar 7	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
RGGI (RJ) (February)	Feb 28	Mar 2	Mar 3	Mar 4	Mar 4
RGGI (RJ) (March)	Mar 31	Apr 1	Apr 2	Apr 3	Apr 3
Monthly Power Futures	Feb 27	Feb 27	N/A	Feb 28	Feb 28
Monthly Power Futures	Feb 28	Feb 28	N/A	Mar 2	Mar 2
California Carbon Allowance Vintage-Specific Futures (2017 C7C/2018 C8C/2019 C9C/2020 CC0)	Mar 26	Mar 30	Mar 30	Mar 31	Mar 31
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Feb 27	Feb 27	Feb 27	Mar 1	Mar 31
UK NBP Natural Gas Daily Futures (NBD) / Dutch TTF Natural Gas Daily Futures (TTD)	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract	Date of Contract
Gulf Coast LNG Export (LNG)	Jan 29	Feb 5	Feb 5	Mar 1	Mar 31

**NYMEX: April Energy Contracts that Stop Trading in February and Allocate in March**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG)	Feb 26	Mar 4	Mar 4	April 1	April 30

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

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / WTI Houston Crude (HCL) / GulfCoast Sour Crude Oil (MB)	Mar 20	Mar 23	Mar 24	Apr 1	Apr 30
LOOP Crude Oil Storage (LPS)	Mar 20	Mar 23	Mar 24	Mar 25	Mar 25
Western Canadian Select (WCS) Crude Oil (WCE)	Mar 16	Mar 16	Mar 16	Apr 1	Apr 30
Natural Gas (NG)	Mar 27	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 1	Apr 1
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Mar 30	Mar 30	Mar 30	Apr 1	Apr 30
UK NBP Natural Gas Daily Futures (NBD) / Dutch TTF Natural Gas Daily Futures (TTD)	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract	Date of Contract

**DME**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (March)	Jan 31	Feb 3	Feb 3	Mar 1	Mar 31
Oman Crude Oil (OQ) (April)	Feb 28	Mar 2	Mar 2	April 1	Apr 30

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