

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 21-069

SUBJECT: **CME Group Delivery Dates for March 2021**

DATE: 22 February 2021

Listed below are the relevant delivery dates for the March 2021 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 15	Mar 31	Apr 23
Currencies / Micro Currencies	N/A	Mar 15	Mar 17	Mar 15	Mar 15	Mar 17
Canadian Dollar / Micro CAD	N/A	Mar 16	Mar 17	Mar 16	Mar 16	Mar 17

#### **CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 3	Mar 4	Mar 5
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 25 (Feb 23)	Feb 25	Mar 1	Mar 12	Mar 15	Mar 16
Soybean Oil (07)	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 12	Mar 22	Mar 23
10yr Note (21) / T- Bond (17) / Ultra T-Bond (UBE) / Ultra 10yr T-Note (TN)	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 22	Mar 29	Mar 31
2yr Note (26) / 3yr Note (3YR) / 5yr Note (25)	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 31	Apr 1	Apr 5*
USD MAC Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Mar 9	Mar 17	Mar 15	Mar 16	Mar 17
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	Mar 9	Mar 17	Mar 15	Mar 16	Mar 17

\*Please note for the March 2021 2yr Note (26), 3yr Note (3YR), and 5yr Note (25) contracts: April 2, 2021, Good Friday, is a valid delivery day and the last day of notification (invoice entry and approval) day. The last delivery day for these contracts is Monday, April 5, 2021.

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, 2021 and the final storage reports on March 17, 2021. Grain storage debits and credits will be banked on March 18, 2021.

## NYMEX/COMEX: Metals

Products	Last Trade	First Intent	First Notice Day	First Delivery	Last Intent	Last Notice Day	Last Delivery
Gold (GC) / Gold (Enhanced Delivery) (4GC) / Silver (SI) / 1,000-oz Silver (SIL) / Copper (HG) / Lead (LED) / Aluminum (ALI) / Palladium (PA) / Micro Palladium (PAM) / Platinum (PL) / Zinc (ZNC)	Mar 29	Feb 25	Feb 26	Mar 1	Mar 30	Mar 30	Mar 31
Kilo-Gold (GCK)	Mar 12	Mar 15	Mar 16	Mar 17	Mar 15	Mar 16	Mar 17
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 29, 2021 and the final storage reports on March 30, 2021. Metal storage debits and credits will be banked on March 31, 2021.

## 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 22	Feb 23	Feb 24	Mar 1	Mar 31
LOOP Crude Oil Storage (LPS)	Feb 22	Feb 23	Feb 24	Feb 25	Feb 25
Western Canadian Select (WCS) Crude Oil (WCE)	Feb 11	Feb 11	Feb 11	Mar 1	Mar 31
Natural Gas (NG)	Feb 24	Feb 25	Feb 25	Mar 1	Mar 31
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Feb 26	Mar 1	Mar 2	Mar 6	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 26	Mar 1	Mar 2	Mar 3	Mar 3
RGGI (RJ) (March)	Mar 31	Apr 1	Apr 5	Apr 6	Apr 6
Monthly Power Futures	Feb 25	Feb 25	N/A	Feb 26	Feb 26
Monthly Power Futures	Feb 26	Feb 26	N/A	Mar 1	Mar 1
California Carbon Allowance Vintage-Specific Futures (2021 CC1/2022 CC2/2023 CC3)	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 25	Feb 25	Feb 25	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 27	Feb 3	Feb 3	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 24	Mar 3	Mar 3	Apr 1	Apr 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) / Gulf Coast Sour Crude Oil (MB)	Mar 22	Mar 23	Mar 24	Apr 1	Apr 30
LOOP Crude Oil Storage (LPS)	Mar 22	Mar 23	Mar 24	Mar 25	Mar 25
Western Canadian Select (WCS) Crude Oil (WCE)	Mar 15	Mar 15	Mar 15	Apr 1	Apr 30
Natural Gas (NG)	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 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

**HCL Dock Space\***

Products	Allocation of Dock Space	QTY Nomination Due	First Loading	Last Loading
WTI Houston Crude Oil (HCL) (Apr)	Feb 12	Mar 11	Apr 11	May 10
WTI Houston Crude Oil (HCL) (May)	Mar 15	Apr 13	May 11	Jun 10

**DME**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (March)	Jan 29	Feb 1	Feb 1	Mar 1	Mar 31
Oman Crude Oil (OQ) (April)	Feb 26	Mar 1	Mar 1	Apr 1	Apr 30

\*HCL Dock Space is a new process introduced by CME Group and Enterprise Houston Ship Channel, L.P. to allow market participants to load full ship cargoes of HCL specification crude oil, post pipeline delivery of the HCL futures contract. For more information, please see:

<https://www.cmegroup.com/trading/energy/light-sweet-crude-oil/wti-houston-crude-oil-futures.html>

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