

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 22-055

SUBJECT: **CME Group Delivery Dates for March 2022**

DATE: 18 February 2022

Listed below are the relevant delivery dates for the March 2022 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 14)	Mar 16	Mar 16	Mar 15	Mar 31	Apr 25
Currencies / Micro Currencies	N/A	Mar 14	Mar 16	Mar 14	Mar 14	Mar 16
Canadian Dollar / Micro CAD	N/A	Mar 15	Mar 16	Mar 15	Mar 15	Mar 16

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 7
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 14	Mar 15	Mar 16
Soybean Oil (07)	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 14	Mar 22	Mar 23
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 31	Apr 1	Apr 5
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10 Year Bond (TN)	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 22	Mar 29	Mar 31
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Mar 8	Mar 16	Mar 14	Mar 15	Mar 16
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	Mar 8	Mar 16	Mar 14	Mar 15	Mar 16

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, 2022 and the final storage reports on March 17, 2022. Grain storage debits and credits will be banked on March 18, 2022.

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) / E-Micro Palladium (PAM) / Platinum (PL) / Zinc (ZNC)	Mar 29	Feb 25	Feb 28	Mar 1	Mar 30	Mar 30	Mar 31
Kilo-Gold (GCK)	Mar 11	Mar 14	Mar 15	Mar 16	Mar 14	Mar 15	Mar 16
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, 2022 and the final storage reports on March 30, 2022. Metal storage debits and credits will be banked on March 31, 2022.

NYMEX: March Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / 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
Henry Hub Natural Gas (NG)	Feb 24	Feb 25	Feb 25	Mar 1	Mar 31
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Feb 28	Mar 1	Mar 2	Mar 8	Mar 30
RGGI (RJ) (February)	Feb 28	Mar 1	Mar 2	Mar 3	Mar 3
RGGI (RJ) (March)	Mar 31	Apr 1	Apr 4	Apr 5	Apr 5
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
Monthly Power Futures	Feb 25	Feb 25	N/A	Feb 28	Feb 28
Monthly Power Futures	Feb 28	Feb 28	N/A	Mar 1	Mar 1
CBL California Carbon Allowance (CCA) Vintage-Specific (2021 CC1/2022 CC2/2023 CC3)	Mar 28	Mar 30	Mar 30	Mar 31	Mar 31
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Feb 25	Feb 25	Feb 25	Mar 1	Mar 31
UK NBP Natural Gas Daily (NBD) / Dutch TTF Natural Gas Daily (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
CBL Global Emissions Offset (GEO) / CBL Nature-Based Global Emissions Offset (NGO)	Mar 28	Mar 29	Mar 29	Mar 31	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 (LNG1J2)*	Feb 24	Mar 3	Mar 3	Apr 3	Apr 9
Gulf Coast LNG Export (LNG2J2)*	Feb 24	Mar 3	Mar 3	Apr 10	Apr 6
Gulf Coast LNG Export (LNG3J2)*	Feb 24	Mar 3	Mar 3	Apr 17	Apr 23
Gulf Coast LNG Export (LNG4J2)*	Feb 24	Mar 3	Mar 3	Apr 24	Apr 30

*Contract date codes will show in FEC using the Sunday date of the ticket week. E.G.: LNG1J2 will show as LNG 20220403

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) / 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 17	Mar 17	Mar 17	Apr 1	Apr 30
Henry Hub 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 Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Mar 30	Mar 30	Mar 30	Apr 1	Apr 30
UK NBP Natural Gas Daily (NBD) / Dutch TTF Natural Gas Daily (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) (Mar)	Jan 31	Feb 1	Feb 1	Mar 1	Mar 31
Oman Crude Oil (OQ) (Apr)	Feb 28	Mar 1	Mar 1	Apr 1	Apr 30

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