

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
NOTICE #: 23-055R
SUBJECT: **CME Group Delivery Dates for March 2023 - Revised**
DATE: 27 February 2023

Listed below are the relevant delivery dates for the March 2023 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
Random Length Lumber (LB)	Mar 16 (Mar 14)	Mar 16	Mar 16	Mar 15	Mar 31	Apr 25
Lumber (LBR)	N/A	Mar 24	Mar 26	Mar 15	Mar 24	Apr 28
Currencies / Micro Currencies	N/A	Mar 13	Mar 15	Mar 13	Mar 13	Mar 15
Hungarian Forint (FR) / Hungarian Forint/Euro (R)	N/A	Mar 13	Mar 16	Mar 13	Mar 13	Mar 16
Canadian Dollar / Micro CAD	N/A	Mar 14	Mar 15	Mar 14	Mar 14	Mar 15

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) / KC Wheat (KW) / Mini-KC Wheat (MKC) / Rough Rice (14)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 14	Mar 15	Mar 16
Soybean Oil (07)	Feb 27 (Feb 23)	Feb 27	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 27 (Feb 23)	Feb 27	Mar 1	Mar 31	Apr 3	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) / 20-Year U.S. Treasury Bond (TWE)	Feb 27 (Feb 23)	Feb 27	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 7	Mar 15	Mar 13	Mar 14	Mar 15
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	Mar 7	Mar 15	Mar 13	Mar 14	Mar 15
30-Year Uniform Mortgage-Backed Security (UMBS) TBA – 2% (20U) / 2.5% (25U) / 3% (30U) / 3.5% (35U) / 4% (40U) / 4.5% (45U) / 5% (50U) / 5.5% (55U) / 6% (60U)	N/A	Mar 1	Mar 7	Mar 6	Mar 6	Mar 7

Please note, for TBA contracts available intent days prior to the last intent day is for Clearing Member delivery reporting only.

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, 2023 and the final storage reports on March 17, 2023. Grain storage debits and credits will be banked on March 20, 2023.

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 27	Feb 28	Mar 1	Mar 30	Mar 30	Mar 31
Kilo-Gold (GCK)	Mar 10	Mar 13	Mar 14	Mar 15	Mar 13	Mar 14	Mar 15
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, 2023 and the final storage reports on March 30, 2023. Metal storage debits and credits will be banked on March 31, 2023.

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 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 13	Feb 13	Feb 13	Mar 1	Mar 31
Henry Hub Natural Gas (NG)	Feb 24	Feb 27	Feb 27	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 3	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
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 27	Feb 27	Feb 27	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) / CBL Core Global Emissions Offset (CGO) / CBL Core Global Emissions Offset Trailing (C-GEO-TR) (COT)	Mar 28	Mar 29	Mar 29	Mar 31	Mar 31

NYMEX: LNG

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG1H3)*	Jan 27	Feb 3	Feb 3	Mar 5	Mar 11
Gulf Coast LNG Export (LNG2H3)*	Jan 27	Feb 3	Feb 3	Mar 12	Mar 18
Gulf Coast LNG Export (LNG3H3)*	Jan 27	Feb 3	Feb 3	Mar 19	Mar 25
Gulf Coast LNG Export (LNG4H3)*	Jan 27	Feb 3	Feb 3	Mar 26	Apr 1
Gulf Coast LNG Export (LNG1J3)*	Feb 24	Mar 3	Mar 3	Apr 2	Apr 8
Gulf Coast LNG Export (LNG2J3)*	Feb 24	Mar 3	Mar 3	Apr 9	Apr 15
Gulf Coast LNG Export (LNG3J3)*	Feb 24	Mar 3	Mar 3	Apr 16	Apr 22
Gulf Coast LNG Export (LNG4J3)*	Feb 24	Mar 3	Mar 3	Apr 23	Apr 29
Gulf Coast LNG Export (LNG5J3)*	Feb 24	Mar 3	Mar 3	Apr 30	May 6
Gulf Coast LNG Export (LNG1K3)*	Mar 29	Apr 5	Apr 5	May 7	May 13
Gulf Coast LNG Export (LNG2K3)*	Mar 29	Apr 5	Apr 5	May 14	May 20
Gulf Coast LNG Export (LNG3K3)*	Mar 29	Apr 5	Apr 5	May 21	May 27
Gulf Coast LNG Export (LNG4K3)*	Mar 29	Apr 5	Apr 5	May 28	Jun 3

*Contract date codes will show in FEC using the Sunday date of the ticket week. E.G.: LNG1J3 will show as LNG 20230402

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 21	Mar 22	Mar 23	Apr 1	Apr 30
LOOP Crude Oil Storage (LPS)	Mar 21	Mar 22	Mar 23	Mar 24	Mar 24
Henry Hub Natural Gas (NG)	Mar 29	Mar 30	Mar 30	Apr 1	Apr 30
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
Oman Crude Oil (OQ) (May)	Mar 31	Apr 3	Apr 3	May 1	May 31

Transform Products*

Products	Last Trade	Instructions Due	Delivery
Nearby BTIC+ on E-mini S&P 500 Stock Price Index (ES1) / Deferred BTIC+ on E-mini S&P 500 Stock Price Index (ES2) / TACO+ on E-mini S&P 500 Stock Price Index (EQ1)	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract
Monthly Power (March)	Mar 30	Mar 30	Mar 31
Monthly Power (March)	Mar 31	Mar 31	Apr 3

*Per Advisory Notice [22-318](#), as of Friday, September 23, 2022, instructions must be submitted to the FECPlus Positions application for delivery of these products.

Please note, pursuant to [SER-9160](#), this advisory has been revised to remove Western Canadian Select (WCS) Crude Oil (WCE) from the April Energy Contracts That Allocate in March section.

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