


Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 13-095

SUBJECT: **CME Group Delivery Dates for March 2013**

DATE: February 25, 2013

Listed below are the relevant delivery dates for March 2013 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX, and DME contracts:

CME

Products	First Holding	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Lumber (LB)	Mar 1	Mar 18	Mar 18	Mar 15	Mar 28	Mar 28
Currencies / Micro Currencies	N/A	Mar 18	Mar 20	Mar 18	Mar 18	Mar 20
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Mar 19	Mar 20	Mar 19	Mar 19	Mar 20
Japanese Yen	N/A	Mar 18	Mar 21	Mar 18	Mar 18	Mar 21

CBOT

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Feb 27 (Feb 25)	Feb 27	Mar 1	Mar 5	Mar 6	Mar 7
Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06) / Distillers Dried Grain (DDG)	Feb 27 (Feb 25)	Feb 27	Mar 1	Mar 14	Mar 15	Mar 18
Soybean Oil (07) / Rough Rice (14)	Feb 27 (Feb 25)	Feb 27	Mar 1	Mar 14	Mar 22	Mar 25
Black Sea Wheat (BSW)	Feb 25	Mar 1	Mar 15	Feb 28	Mar 1	Mar 28
10yr Note (21) / T-Bond (17) / Ultra T-Bond (UBE)	Feb 27 (Feb 25)	Feb 27	Mar 1	Mar 19	Mar 26	Mar 28
2yr Note (26) / 3yr Note (3YR) / 5yr Note (25)	Feb 27 (Feb 25)	Feb 27	Mar 1	Mar 28	Apr 1	Apr 3
2yr Interest Rate Swap (T1U) / 5yr Interest Rate Swap (F1U) / 10yr Interest Rate Swap (N1U) / 30yr Interest Rate Swap (B1U)	N/A	Mar 11	Mar 20	Mar 18	Mar 18	Mar 20

Clearing member firms may begin submitting and monitoring their holdings (long dates) prior to the "mandatory" first holding date. CME Group will provide the Preliminary Storage reports for CBOT Grain products on March 14, 2013 and the Final Storage reports on March 15, 2013. Grain storage debits and credits will be banked on March 18, 2013.

KCBT

Products	First Position	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
KCBT Hard Red Winter Wheat (KW)	Feb 27	Feb 27	Mar 1	Mar 14	Mar 27	Mar 28

NYMEX/COMEX

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC) / Silver (SI) / Copper (HG) / Platinum (PL) / Palladium (PA)	Mar 26	Feb 28	Mar 1	Mar 27	Mar 28

CME Group will provide the Preliminary Storage reports for COMEX/NYMEX Metal products on March 27, 2013 and the Final Storage reports on March 28, 2013. Metal storage debits and credits will be banked on March 29, 2013.

NYMEX: March Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Feb 11	Feb 12	Feb 13	Mar 1	Mar 28
Western Canadian Select (WCS) Crude Oil (WCE)	Feb 20	Feb 20	Feb 20	Mar 1	Mar 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Feb 20	Feb 21	Feb 22	Mar 1	Mar 31
Coal (QL)	Feb 25	Feb 26	Feb 26	Mar 1	Mar 31
Natural Gas (NG)/ Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Feb 26	Feb 27	Feb 27	Mar 1	Mar 31
Pine Prairie Energy Center Phys. Delivered (PPE)	Feb 28	Feb 28	Feb 28	Mar 1	Mar 31
Heating Oil (HO) / RBOB Gasoline (RB)	Feb 28	Mar 1	Mar 4	Mar 8	Mar 27
Polypropylene(P1) / Polyethylene (P6)	Feb 28	Mar 1	Mar 4	Mar 7	Mar 21
Conway Physical Propane In-Well (OPIS)(CPP)	Mar 27	Mar 27	Mar 28	Mar 28	Mar 28
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 27	Mar 27	Mar 28	Mar 28	Mar 28
In Delivery Month Certified Emission Reduction (CER) (6S) / In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL) / Emission Reduction Unit (ERU) (REU) / European Union Aviation Allowance (EUAA) (FLY)	Mar 18	Mar 18	Mar 18	Mar 19	Mar 20
RGGI (RJ) (February)	Feb 28	Mar 1	Mar 1	Mar 5	Mar 5
RGGI (RJ) (March)	Mar 28	Mar 28	Apr 1	Apr 3	Apr 3
CAR Vintage 2009 (92) / CAR Vintage 2010 (93) / CAR Vintage 2011 (94) / CAR Vintage 2012 (95) / CAR Non-Vintage (CR)	Mar 28	Apr 1	Apr 2	Apr 3	Apr 3

NYMEX: April Energy Contracts that Allocate in March

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Mar 12	Mar 13	Mar 14	Apr 1	Apr 30
Western Canadian Select (WCS) Crude Oil (WCE)	Mar 20	Mar 20	Mar 20	Apr 1	Apr 30
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Mar 20	Mar 21	Mar 22	Apr 1	Apr 30
Coal (QL)	Mar 25	Mar 26	Mar 26	Apr 1	Apr 30
Natural Gas (NG)/ Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Mar 26	Mar 27	Mar 27	Apr 1	Apr 30
Pine Prairie Energy Center Phys. Delivered (PPE)	Mar 28	Mar 28	Mar 28	Apr 1	Apr 30

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (March)	Jan 31	Feb 1	Feb 4	Mar 1	Mar 31
Oman Crude Oil (OQ) (April)	Feb 28	Mar 1	Mar 4	Apr 1	Apr 30

If you have any questions, please contact the CME Clearing Deliveries Unit at (312) 930-3172.