



14-080

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
SUBJECT: **CME Group Delivery Dates for March 2014**
DATE: February 25, 2014

Listed below are the relevant delivery dates for the March 2014 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX, COMEX, and DME contracts:

CME

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Lumber (LB)	Mar 17 (Mar 13)	Mar 17	Mar 17	Mar 14	Mar 31	Apr 23
Currencies / Micro Currencies	N/A	Mar 17	Mar 19	Mar 17	Mar 17	Mar 19
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Mar 18	Mar 19	Mar 18	Mar 18	Mar 19

CBOT

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Feb 27 (Feb 25)	Feb 27	Mar 3	Mar 5	Mar 6	Mar 7
Distillers Dried Grain (DDG) / Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06)	Feb 27 (Feb 25)	Feb 27	Mar 3	Mar 14	Mar 17	Mar 18
Soybean Oil (07) / Rough Rice (14)	Feb 27 (Feb 25)	Feb 27	Mar 3	Mar 14	Mar 24	Mar 25
KC Wheat (KW)	Feb 27 (Feb 25)	Feb 27	Mar 3	Mar 14	Mar 28	Mar 31
Black Sea Wheat (BSW)	Feb 27 (Feb 25)	Mar 3	Mar 15	Feb 28	Mar 3	Mar 31
10yr Note (21) / T-Bond (17) / Ultra T-Bond (UBE)	Feb 27 (Feb 25)	Feb 27	Mar 3	Mar 20	Mar 27	Mar 31
2yr Note (26) / 3yr Note (3YR) / 5yr Note (25)	Feb 27 (Feb 25)	Feb 27	Mar 3	Mar 31	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 17	Mar 19	Mar 17	Mar 18	Mar 19

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 14, 2014 and the final storage reports on March 17, 2014. Grain storage debits and credits will be banked on March 18, 2014.

NYMEX/COMEX: Metals

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC) / Silver (SI) / 1000-oz Silver (SIL) / Copper (HG) / Palladium (PA) / Platinum (PL)	Mar 27	Feb 28	Mar 3	Mar 28	Mar 31

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on March 27, 2014 and the final storage reports on March 28, 2014. Metal storage debits and credits will be banked on March 31, 2014.

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 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Feb 20	Feb 21	Feb 24	Mar 1	Mar 31
Western Canadian Select (WCS) Crude Oil (WCE)	Feb 14	Feb 14	Feb 14	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
Heating Oil (HO) / RBOB Gasoline (RB)	Feb 28	Mar 3	Mar 4	Mar 8	Mar 30
Polypropylene(P1) / Polyethylene (P6)	Feb 28	Mar 3	Mar 4	Mar 7	Mar 21
Conway Physical Propane In-Well (OPIS)(CPP)	Mar 28	Mar 28	Mar 31	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 28	Mar 28	Mar 28	Mar 31	Mar 31
European Union Allowance (RC)	Feb 27	Feb 28	Feb 28	Feb 28	Mar 3
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL) / Emission Reduction Unit (REU)	Mar 31	Mar 31	Apr 1	Apr 1	Apr 2
CAR Vintage 2009 (92) / CAR Vintage 2010 (93) / CAR Vintage 2011 (94) / CAR Vintage 2012 (95) / CAR Non-Vintage (CR)	Mar 31	Apr 1	Apr 1	Apr 2	Apr 2

NYMEX: March Energy Contracts Continued

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Daily European Union Allowance (EUA) (EUL)	Date of Contract	Date of Contract	Date of Contract + 1 Business Day	Date of Contract + 1 Business Day	Date of Contract + 2 Business Days
RGGI (RJ) (February)	Feb 28	Mar 3	Mar 3	Mar 5	Mar 5
RGGI (RJ) (March)	Mar 31	Apr 1	Apr 1	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
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Mar 20	Mar 21	Mar 24	Apr 1	Apr 30
Western Canadian Select (WCS) Crude Oil (WCE)	Mar 18	Mar 18	Mar 18	Apr 1	Apr 30
Coal (QL)	Mar 26	Mar 27	Mar 27	Apr 1	Apr 30
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Mar 27	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 3	Feb 4	Mar 1	Mar 31
Oman Crude Oil (OQ) (April)	Feb 28	Mar 3	Mar 4	Apr 1	Apr 30

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