

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 15-055

SUBJECT: **CME Group Delivery Dates for March 2015
Last Delivery Date change for the March 2015 2yr/3yr/5yr Treasury Note contracts**

DATE: February 20, 2015

Listed below are the relevant delivery dates for the March 2015 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 16 (Mar 12)	Mar 16	Mar 16	Mar 13	Mar 31	Apr 23
Currencies / Micro Currencies	N/A	Mar 16	Mar 18	Mar 16	Mar 16	Mar 18
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Mar 17	Mar 18	Mar 17	Mar 17	Mar 18
2yr/3yr/5yr Eurodollar Bundle Futures	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 26 (Feb 24)	Feb 26	Mar 2	Mar 4	Mar 5	Mar 6
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybeans (S)/Mini-Soybeans (YK)/Soybean Meal (06) / Distillers Dried Grain (DDG)	Feb 26 (Feb 24)	Feb 26	Mar 2	Mar 13	Mar 16	Mar 17
Soybean Oil (07)/Rough Rice (14)	Feb 26 (Feb 24)	Feb 26	Mar 2	Mar 13	Mar 23	Mar 24
KC Wheat (KW) / Mini-KC Wheat (MKC)	Feb 26 (Feb 24)	Feb 26	Mar 2	Mar 13	Mar 30	Mar 31
Black Sea Wheat (BSW)	N/A	Mar 2	Mar 15	Feb 27	Mar 2	Mar 31
10yr Note (21) / T- Bond (17) / Ultra T-Bond (UBE)	Feb 26 (Feb 24)	Feb 26	Mar 2	Mar 20	Mar 27	Mar 31
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	Feb 26 (Feb 24)	Feb 26	Mar 2	Mar 31	Apr 1	Apr 3

***Please note:** Previously, the product calendar on the CME Group website (<http://www.cmegroup.com/trading/calendar/>) erroneously showed Monday, 6 April, to be the last delivery day for 2-Year Treasury Note futures for March 2015 delivery (TUH5), 3-Year Treasury Note futures for March 2015 delivery (3YRH5) and 5-Year Treasury Note futures for March 2015 delivery (FVH5).

Upon review, the Exchange has revised the product calendar, in accordance with Exchange rules, to show correctly that Friday, 3 April, is the last delivery day for such futures contracts.

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
2yr USD Interest Rate Swap (T1U) / 5yr USD Interest Rate Swap (F1U) / 10yr USD Interest Rate Swap (N1U) / 30yr USD Interest Rate Swap (B1U) / 2yr EUR Interest Rate Swap (T1E) / 5yr EUR Interest Rate Swap (F1E) / 10yr EUR Interest Rate Swap (N1E)	N/A	Mar 10	Mar 18	Mar 16	Mar 17	Mar 18

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, 2015 and the final storage reports on March 17, 2015. Grain storage debits and credits will be banked on March 18, 2015.

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) / Physical Aluminum (ALI) / Platinum (PL) / Palladium (PA)	Mar 27	Feb 27	Mar 2	Mar 30	Mar 31

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on March 27, 2015 and the final storage reports on March 30, 2015. Metal storage debits and credits will be banked on March 31, 2015.

NYMEX: March Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Feb 10	Feb 11	Feb 12	Mar 1	Mar 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Feb 20	Feb 23	Feb 24	Mar 1	Mar 31
Western Canadian Select (WCS) Crude Oil (WCE)	Feb 17	Feb 17	Feb 17	Mar 1	Mar 31
Coal (QL)/Illinois Basin Coal (ILB)	Feb 24	Feb 25	Feb 25	Mar 1	Mar 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Feb 25	Feb 26	Feb 26	Mar 1	Mar 31
Heating Oil (HO) / RBOB Gasoline (RB)	Feb 27	Mar 2	Mar 3	Mar 7	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

NYMEX: March Energy Contracts Continued

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL) / Emission Reduction Unit (ERU) (REU)	Mar 23	Mar 23	Mar 23	Mar 24	Mar 25
Daily European Union Allowance (EUA) (EUL)	Date of Contract	Date of Contract	Date of Contract	Date of Contract + 1 Business Day	Date of Contract + 2 Business Days
RGGI (RJ) (February)	Feb 27	Mar 2	Mar 3	Mar 4	Mar 4
RGGI (RJ) (March)	Mar 31	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 16	Apr 1	Apr 30
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Mar 20	Mar 23	Mar 24	Apr 1	Apr 30
Western Canadian Select (WCS) Crude Oil (WCE)	Mar 17	Mar 17	Mar 17	Apr 1	Apr 30
Coal (QL)/Illinois Basin Coal (ILB)	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 30	Mar 30	Apr 1	Apr 30

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (March)	Jan 30	Feb 2	Feb 2	Mar 1	Mar 31
Oman Crude Oil (OQ) (April)	Feb 27	Mar 2	Mar 2	April 1	Apr 30

Good Friday, April 3, 2015 is a valid business day and deliveries scheduled to occur on this day will occur as per their normal schedule.

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