

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-083

SUBJECT: **CME Group Delivery Dates for March 2016**

DATE: February 19, 2016

Listed below are the relevant delivery dates for the March 2016 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 14)	Mar 16	Mar 16	Mar 15	Mar 31	Apr 22
Currencies / Micro Currencies	N/A	Mar 14	Mar 16	Mar 14	Mar 14	Mar 16
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Mar 15	Mar 16	Mar 15	Mar 15	Mar 16
ED Bundles (BU2, BU3, BU5)	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 26 (Feb 24)	Feb 26	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)	Feb 26 (Feb 24)	Feb 26	Mar 1	Mar 14	Mar 15	Mar 16
Soybean Oil (07)/Rough Rice (14)	Feb 26 (Feb 24)	Feb 26	Mar 1	Mar 14	Mar 22	Mar 23
KC Wheat (KW) / Mini-KC Wheat (MKC)	Feb 26 (Feb 24)	Feb 26	Mar 1	Mar 14	Mar 30	Mar 31
Black Sea Wheat (BSW)	N/A	Mar 1	Mar 15	Feb 29	Mar 1	Mar 31
10yr Note (21) / T- Bond (17) / Ultra T-Bond (UBE)/ Ultra 10yr T-Note (TN)	Feb 26 (Feb 24)	Feb 26	Mar 1	Mar 21	Mar 29	Mar 31
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	Feb 26 (Feb 24)	Feb 26	Mar 1	Mar 31	Apr 1	Apr 5
2yr USD Interest Rate Swap (T1U) / 5yr USD Interest Rate Swap (F1U) / 7yr YSD Interest Rate Swap/ 10yr USD Interest Rate Swap (N1U) / 20yr USD Interest Rate Swap (E1U)/ 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 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, 2016 and the final storage reports on March 17, 2016. Grain storage debits and credits will be banked on March 18, 2016.

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) / Lead (LED)/ Physical Aluminum (ALI) / Platinum (PL) / Palladium (PA)/ Zinc (ZNC)	Mar 29	Feb 29	Mar 1	Mar 30	Mar 31
Kilo-Gold (GCK)	Mar 11	Mar 15	Mar 16	Mar 15	Mar 16

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on March 29, 2016 and the final storage reports on March 30, 2016. Metal storage debits and credits will be banked on March 31, 2016.

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 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 16	Feb 16	Feb 16	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 29	Mar 1	Mar 2	Mar 8	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
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL) / Emission Reduction Unit (ERU) (REU)	Mar 14	Mar 14	Mar 14	Mar 15	Mar 16
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 29	Mar 1	Mar 2	Mar 3	Mar 3
RGGI (RJ) (March)	Mar 31	Apr 1	Apr 4	Apr 5	Apr 5
Monthly Power Futures*	Feb 26	Feb 26	N/A	Feb 29	Feb 29
Monthly Power Futures*	Feb 29	Feb 29	N/A	Mar 1	Mar 1

NYMEX: April Energy Contracts that Allocate in March

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Mar 14	Mar 15	Mar 16	Apr 1	Apr 30
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
Western Canadian Select (WCS) Crude Oil (WCE)	Mar 16	Mar 16	Mar 16	Apr 1	Apr 30
Coal (QL) / Illinois Basin Coal (ILB)	Mar 28	Mar 29	Mar 29	Apr 1	Apr 30
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	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

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (March)	Jan 29	Feb 1	Feb 1	Mar 1	Mar 31
Oman Crude Oil (OQ) (April)	Feb 29	Mar 1	Mar 1	April 1	Apr 30

Please be advised, due to the Good Friday holiday on March 25, 2016, there will be a modified delivery cycle for CBT Grain and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Wednesday, March 23, 2016
Thursday, March 24, 2016

Notice/Invoice Day

Thursday, March 24, 2016
Monday, March 28, 2016

Delivery Day

Monday, March 28, 2016
Tuesday, March 29, 2016

*For a list of Power Contracts affected please see the following SERS:

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7494.pdf>

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7495.pdf>

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7415.pdf>

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7342.pdf>

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