



A CME/Chicago Board of Trade/NYMEX Company

C. F. T. C.
OFFICE OF THE SECRETARIAT

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February 22, 2010

Mr. Thomas Leahy
Director, Division of Trading and Markets
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

**RE: Revised Last Delivery Date in CBOT 2-Year, 3-Year, and 5-Year U.S. Treasury Note Futures for March 2010 Delivery
CBOT Submission No. 10-054**

Dear Mr. Leahy:

The Board of Trade of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") wishes to inform the Commission that CME Clearing inadvertently distributed an advisory notice this morning to CME clearing member firms that incorrectly stated that the last delivery date in CBOT 2-Year, 3-Year, and 5-Year U.S. Treasury Note futures contracts for March 2010 delivery as Tuesday, April 6, 2010 instead of Monday, April 5, 2010. CME Clearing has corrected this error and distributed the attached revised notice to clearing member firms this afternoon.

Since CBOT 2-Year, 3-Year, and 5-Year U.S. Treasury Note futures will be open for trading during an abbreviated session on Friday, April 2, 2010, that day will be an eligible delivery day for March 2010 expiries in these contracts. Therefore, in accord with CBOT rules 2104, 3904, and 2004, respectively, Last Intention Day for March 2010 deliveries in these contracts will be Thursday, April 1, 2010, Last Notice Day will be Friday, April 2, 2010, and Last Delivery Day will be Monday, April 5, 2010.

CBOT certifies that this action complies with the Commodity Exchange Act and regulations thereunder.

If you have questions about this letter, please contact Daniel Grombacher (312-634-1583, daniel.grombacher@cmegroup.com) or me at (312) 648-5422. Please reference CBOT Submission #10-054 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack
Regulatory Counsel

cc: Richard Shilts
Steven Sherrod

attachment

Attachment 1



Advisory Notice
Clearing House

TO: Clearing Firms
Back Office Managers

FROM: CME Clearing

DATE: February 22, 2010

ADVISORY #: 10-78

SUBJECT: CME Group Delivery Dates for March 2010

Listed below are the relevant delivery dates for March 2010 Chicago Mercantile Exchange Inc., Chicago Board of Trade, and NYMEX contracts.

CME

Products	First Holding	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Butter	Mar 1	Mar 8	Mar 10	Mar 22	Mar 29	Mar 31
Nonfat Dry Milk	Mar 1	Mar 8	Mar 10	Mar 22	Mar 29	Mar 31
Frozen Pork Bellies	Mar 1	Mar 8	Mar 9	Mar 26	Mar 30	Mar 31
Lumber	Mar 1	Mar 16	Mar 16	Mar 15	Mar 31	Mar 31
Currencies	N/A	Mar 15	Mar 17	Mar 15	Mar 15	Mar 17
Mexican Peso	N/A	Mar 12	Mar 17	Mar 12	Mar 12	Mar 17
Canadian Dollars / Turkish Lira	N/A	Mar 16	Mar 17	Mar 16	Mar 16	Mar 17
ETF's	N/A	Mar 24	Mar 24	Mar 19	Mar 24	Mar 24

CBOT

Products	First Position (Optional ¹)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 3	Mar 4	Mar 5
Soybeans / Mini Soybeans / Soybean Meal / Corn / Mini Corn / S.A. Soybeans / Oats / Wheat / Mini Wheat	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 12	Mar 15	Mar 16
Rough Rice / Soybean Oil	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 12	Mar 22	Mar 23
T-Bonds / Ultra T-bonds / 10yr Note	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 22	Mar 29	Mar 31
2yr Note / 3yr Note / 5yr Note	Feb 25 (Feb 23)	Feb 25	Mar 1	Mar 31	April 1	April 5

Attachment 1 (continued)

¹Clearing 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 report for CBOT Grain products on March 16, 2010 and the Final Storage report on March 17, 2010. Grain storage debits and credits will be banked on March 18, 2010. If you have any questions, please contact the CME Clearing Deliveries Unit (312) 930-3172.

NYMEX

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil / Gulf Coast Gasoline / Gulf Coast Diesel / Gulf Coast Sour Crude Oil	Feb 22	Feb 23	Feb 24	Mar 1	Mar 31
Coal	Feb 23	Feb 24	Feb 24	Mar 1	Mar 31
Natural Gas	Feb 24	Feb 25	Feb 25	Mar 1	Mar 31
Heating Oil / RBOB Gasoline / NY Harbor Diesel / Ethanol	Feb 26	Mar 1	Mar 2	Mar 6	Mar 30
Mt. Belvieu Ethylene	Feb 22	Feb 22	Feb 22	Mar 1	Mar 31
Polypropylene / Polyethylene	Feb 26	Mar 1	Mar 2	Mar 7	Mar 21
SO ² Emission Allowance	Mar 31	April 1	April 1	April 5	April 5
Mt. Belvieu: Iso-Butane / Normal Butane / LDH Propane / Non-LDH Propane / Ethane / Natural Gasoline	Mar 30	Mar 30	Mar 30	Mar 31	Mar 31

NYMEX/COMEX

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold / Silver / Copper / Aluminum / Platinum / Palladium	Mar 29	Feb 26	Mar 1	Mar 30	Mar 31

Deliveries Plus will run Preliminary COMEX Storage reports for March 2010 storage cycle on March 29, 2010 and the Final Storage report on March 30, 2010. COMEX metal storage debits and credits will be banked on March 31, 2010.

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (March)	Jan 29	Feb 1	Feb 2	March 1	March 31
Oman Crude Oil (April)	Feb 26	Mar 1	Mar 2	April 1	April 30