

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 18-070

SUBJECT: **CME Group Delivery Dates for March 2018**

DATE: 15 February 2018

Listed below are the relevant delivery dates for the March 2018 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 29	Apr 23
Currencies / Micro Currencies	N/A	Mar 19	Mar 21	Mar 19	Mar 19	Mar 21
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Mar 20	Mar 21	Mar 20	Mar 20	Mar 21
Japanese Yen (J1) / E-Mini Japanese Yen (J7) / E-Micro Japanese Yen (MJY) / South African Rand (RA) / Euro-Japanese Yen (RY) / British Pound – Japanese Yen (BY) / Australian Dollar – Japanese Yen (AJ)	N/A	Mar 19	Mar 22	Mar 19	Mar 19	Mar 22
ED Bundles (BU2, BU3, BU5)	N/A	Mar 19	Mar 20	Mar 19	Mar 19	Mar 20

#### **CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 5	Mar 6	Mar 7
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybeans (S) / Mini-Soybeans (YK) / Soybean Meal (06) / EU Wheat (WEU) / KC Wheat (KW) / Mini-KC Wheat (MKC)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 14	Mar 15	Mar 16
Soybean Oil (07) / Rough Rice (14)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 14	Mar 22	Mar 23
Black Sea Wheat (BSW)	N/A	Mar 1	Mar 15	Feb 28	Mar 1	Mar 29
10yr Note (21) / T- Bond (17) / Ultra T-Bond (UBE) / Ultra 10yr T-Note (TN)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 20	Mar 27	Mar 29
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	Feb 27 (Feb 23)	Feb 27	Mar 1	Mar 29	Apr 2	Apr 4
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U) EUR Interest Rate Swaps – 2yr (T1E) / 5yr (F1E) / 10yr (N1E)	N/A	Mar 13	Mar 21	Mar 19	Mar 20	Mar 21

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 15, 2018 and the final storage reports on March 16, 2018. Grain storage debits and credits will be banked on March 19, 2018.

## 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) / Aluminum (ALI) / Platinum (PL) / Palladium (PA) / Zinc (ZNC)	Mar 27	Feb 28	Mar 1	Mar 28	Mar 29
Kilo-Gold (GCK)	Mar 16	Mar 20	Mar 21	Mar 20	Mar 21
London Spot Gold (GSP) / London Spot Silver (SSP)*	Date of Contract -2 Business Days	Date of Contract -1 Business Day	Date of Contract	Date of Contract -1 Business Day	Date of Contract

London Spot Metal Changes - <http://www.cmegroup.com/notices/ser/2018/01/SER-8076.pdf>

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on March 27, 2018 and the final storage reports on March 28, 2018. Metal storage debits and credits will be banked on March 29, 2018.

## NYMEX: March Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Feb 9	Feb 12	Feb 13	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
LOOP Crude Oil Storage (LPS)	Feb 20	Feb 21	Feb 22	Feb 23	Feb 23
Western Canadian Select (WCS) Crude Oil (WCE)	Feb 13	Feb 13	Feb 13	Mar 1	Mar 31
Illinois Basin Coal (ILB)	Feb 23	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 1	Mar 2	Mar 8	Mar 29
Conway Physical Propane In-Well (OPIS)(CPP)	Mar 28	Mar 28	Mar 28	Mar 29	Mar 29
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 29	Mar 29
In Delivery Month European Union Allowance (EUA) (6T)	Mar 19	Mar 19	Mar 19	Mar 20	Mar 21
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 28	Mar 1	Mar 2	Mar 5	Mar 5
RGGI (RJ) (March)	Mar 29	Apr 2	Apr 3	Apr 4	Apr 4
Monthly Power Futures	Feb 27	Feb 27	N/A	Feb 28	Feb 28
Monthly Power Futures	Feb 28	Feb 28	N/A	Mar 1	Mar 1
California Carbon Allowance Vintage-Specific Futures (2016 C6C/2017 C7C/2018 C8C/2019 C9C/2020 CCO)	Mar 26	Mar 28	Mar 28	Mar 29	Mar 29
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Feb 27	Feb 27	Feb 27	Mar 1	Mar 31
UK NBP Natural Gas Daily Futures (NBD) / Dutch TTF Natural Gas Daily Futures (TTD)	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract	Date of Contract

**NYMEX: April Energy Contracts that Allocate in March**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Mar 13	Mar 14	Mar 15	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
LOOP Crude Oil Storage (LPS)	Mar 20	Mar 21	Mar 22	Mar 23	Mar 23
Western Canadian Select (WCS) Crude Oil (WCE)	Mar 15	Mar 15	Mar 15	Apr 1	Apr 30
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 28	Mar 28	Apr 1	Apr 30
Monthly Power Futures	Mar 28	Mar 28	N/A	Mar 29	Mar 29
Monthly Power Futures	Mar 29	Mar 29	N/A	Apr 2	Apr 2

**DME**

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

\*London Spot Gold and London Silver use London business days

Please be advised, due to the Good Friday holiday on April 1, 2018, there will be a modified delivery cycle for COMEX/NYMEX metals:

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Wednesday, March 28, 2018	Thursday, March 29, 2018	Monday, April 2, 2018
Thursday, March 29, 2018	Monday, April 2, 2018	Tuesday, April 3, 2018

If you have any questions, please contact CME Clearing Deliveries at (312) 930-3172 or [clearinghousedelivteam@cme.com](mailto:clearinghousedelivteam@cme.com).