

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 17-326

SUBJECT: **CME Group Delivery Dates for September 2017**

DATE: 23 August 2017

Listed below are the relevant delivery dates for the September 2017 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)	Sep 18 (Sep 14)	Sep 18	Sep 18	Sep 15	Sep 29	Oct 23
Currencies / Micro Currencies	N/A	Sep 18	Sep 20	Sep 18	Sep 18	Sep 20
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Sep 19	Sep 20	Sep 19	Sep 19	Sep 20
ED Bundles (BU2, BU3, BU5)	N/A	Sep 18	Sep 19	Sep 18	Sep 18	Sep 19

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Aug 30 (Aug 28)	Aug 30	Sep 1	Sep 6	Sep 7	Sep 8
Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Soybean Meal (06) / Oats (O) / EU Wheat (WEU)	Aug 30 (Aug 28)	Aug 30	Sep 1	Sep 14	Sep 15	Sep 18
Rough Rice (14) / Soybean Oil (07)	Aug 30 (Aug 28)	Aug 30	Sep 1	Sep 14	Sep 22	Sep 25
KC Wheat (KW) / Mini-KC Wheat (MKC)	Aug 30 (Aug 28)	Aug 30	Sep 1	Sep 14	Sep 28	Sep 29
Black Sea Wheat (BSW)	N/A	Sep 1	Sep 15	Aug 31	Sep 1	Sep 29
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Aug 30 (Aug 28)	Aug 30	Sep 1	Sep 29	Oct 2	Oct 4
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10 Year Bond (TN)	Aug 30 (Aug 28)	Aug 30	Sep 1	Sep 20	Sep 27	Sep 29

CBOT Continued

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
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	Sept 12	Sep 20	Sep 18	Sep 19	Sep 20

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 September 14, 2017 and the final storage reports on September 15, 2017. Grain storage debits and credits will be banked on September 18, 2017.

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) / Aluminum (ALI) / Palladium (PA) / Platinum (PL) / Lead (LED) / Zinc (ZNC)	Sep 27	Aug 31	Sep 1	Sep 28	Sep 29
Kilo-Gold (GCK)	Sep 15	Sep 19	Sep 20	Sep 19	Sep 20
London Spot Gold (GSP)/London Spot Silver (SSP)*	Date of Contract	Date of Contract +1 Business Day	Date of Contract +2 Business Days	Date of Contract +1 Business Day	Date of Contract +2 Business Days

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on September 27, 2017 and the final storage reports on September 28, 2017. Metal storage debits and credits will be banked on September 29, 2017.

NYMEX: September Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Aug 14	Aug 15	Aug 16	Sep 1	Sep 30
Light Sweet Crude Oil (CL) / LOOP Gulf Coast Sour Crude Oil (MB)	Aug 22	Aug 23	Aug 24	Sep 1	Sep 30
LOOP Crude Oil Storage (LPS)	Aug 22	Aug 23	Aug 24	Aug 25	Aug 25
Western Canadian Select (WCS) Crude Oil (WCE)	Aug 17	Aug 17	Aug 17	Sep 1	Sep 30
Illinois Basin Coal (ILB)	Aug 28	Aug 29	Aug 29	Sep 1	Sep 30
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Aug 29	Aug 30	Aug 30	Sep 1	Sep 30
Heating Oil (HO) / RBOB Gasoline (RB)	Aug 31	Sep 1	Sep 5	Sep 9	Sep 28
Monthly Power Futures	Aug 30	Aug 30	N/A	Aug 31	Aug 31
Monthly Power Futures	Aug 31	Aug 31	N/A	Sep 1	Sep 1
Conway Physical Propane In-Well (OPIS)(CPP)	Sep 28	Sep 28	Sep 28	Sep 29	Sep 29
California Carbon Allowance Vintage-Specific Futures (2016 C6C/2017 C7C/2018 C8C/2019 C9C/2020 CC0)	Sep 26	Sep 28	Sep 28	Sep 29	Sep 29

NYMEX: September Energy Contracts Continued

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
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)	Sep 28	Sep 28	Sep 28	Sep 29	Sep 29
In Delivery Month European Union Allowance (EUA) (6T)	Sep 25	Sep 25	Sep 25	Sep 26	Sep 27
Daily European 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) (Aug)	Aug 31	Sep 1	Sep 5	Sep 6	Sep 6
RGGI (RJ) (Sep)	Sept 29	Oct 2	Oct 3	Oct 4	Oct 4

NYMEX: October Energy Contracts that Allocate in September

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Sep 12	Sep 13	Sep 14	Oct 1	Oct 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Sep 20	Sep 21	Sep 22	Oct 1	Oct 31
LOOP Crude Oil Storage (LPS)	Sep 20	Sep 21	Sep 22	Sep 25	Sep 25
Western Canadian Select (WCS) Crude Oil (WCE)	Sep 15	Sep 15	Sep 15	Oct 1	Oct 31
Illinois Basin Coal (ILB)	Sep 26	Sep 27	Sep 27	Oct 1	Oct 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Sep 27	Sep 28	Sep 28	Oct 1	Oct 31
Monthly Power Futures	Sep 28	Sep 28	N/A	Sep 29	Sep 29
Monthly Power Futures	Sep 29	Sep 29	N/A	Oct 2	Oct 2

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Sep)	Jul 31	Aug 1	Aug 1	Sep 1	Sep 30
Oman Crude Oil (OQ) (Oct)	Aug 31	Sep 1	Sep 1	Oct 1	Oct 31

*Spot Metals use London banking days

Delivery Processing

Please be advised, due to the Labor Day holiday on Monday, September 4, 2017, there will be a modified delivery cycle for CBT Grains & Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, August 31, 2017
Friday, September 1, 2017

Notice/Invoice Day

Friday, September 1, 2017
Tuesday, September 5, 2017

Delivery Day

Tuesday, September 5, 2017
Wednesday, September 6, 2017

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