

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 17-447

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

DATE: 22 November 2017

Listed below are the relevant delivery dates for the December 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
Live Cattle (LC)	Dec 4 (Nov 30)	Dec 4	Dec 14	Dec 29	Jan 4	Jan 17
Currencies / Micro Currencies	N/A	Dec 18	Dec 20	Dec 18	Dec 18	Dec 20
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Dec 19	Dec 20	Dec 19	Dec 19	Dec 20
ED Bundles (BU2, BU3, BU5)	N/A	Dec 18	Dec 19	Dec 18	Dec 18	Dec 19

### **CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Nov 29 (Nov 27)	Nov 29	Dec 1	Dec 5	Dec 6	Dec 7
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06) / EU Wheat (WEU)	Nov 29 (Nov 27)	Nov 29	Dec 1	Dec 14	Dec 15	Dec 18
Soybean Oil (07)	Nov 29 (Nov 27)	Nov 29	Dec 1	Dec 14	Dec 22	Dec 26
KC Wheat (KW) / Mini-KC Wheat (MKC)	Nov 29 (Nov 27)	Nov 29	Dec 1	Dec 14	Dec 28	Dec 29
Black Sea Wheat (BSW)	N/A	Dec 1	Dec 15	Nov 30	Dec 1	Dec 29
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Nov 29 (Nov 27)	Nov 29	Dec 1	Dec 29	Jan 2	Jan 4
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10 Year Note (TN)	Nov 29 (Nov 27)	Nov 29	Dec 1	Dec 19	Dec 27	Dec 29

**CBOT Continued**

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) / 7yr USD Interest Rate Swap (S1U) / 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	Dec 12	Dec 20	Dec 18	Dec 19	Dec 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 December 14, 2017 and the final storage reports on December 15, 2017. Grain storage debits and credits will be banked on December 18, 2017.

**NYMEX/COMEX: Metals**

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC) / E-Micro Gold (MGC) / Silver (SI) / 1000-oz Silver (SIL) / Copper (HG) / Physical Aluminum (ALI) / Palladium (PA) / Platinum (PL) / Zinc (ZNC) / Lead (LED)	Dec 27	Nov 30	Dec 1	Dec 28	Dec 29
Kilo-Gold (GCK)	Dec 15	Dec 19	Dec 20	Dec 19	Dec 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 December 27, 2017 and the final storage reports on December 28, 2017. Metal storage debits and credits will be banked on December 29, 2017.

**NYMEX: December Energy Contracts**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Nov 13	Nov 14	Nov 15	Dec 1	Dec 31
Crude Oil (CL) / LOOP Gulf Coast Sour Crude Oil (MB)	Nov 20	Nov 21	Nov 22	Dec 1	Dec 31
LOOP Crude Oil Storage (LPS)	Nov 20	Nov 21	Nov 22	Nov 24	Nov 24
Western Canadian Select (WCS) Crude Oil (WCE)	Nov 16	Nov 16	Nov 16	Dec 1	Dec 31
Illinois Basin Coal (ILB)	Nov 27	Nov 28	Nov 28	Dec 1	Dec 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Nov 28	Nov 29	Nov 29	Dec 1	Dec 31
Heating Oil (HO) / RBOB Gasoline (RB)	Nov 30	Dec 1	Dec 4	Dec 8	Dec 28
Monthly Power Futures	Nov 29	Nov 29	N/A	Nov 30	Nov 30
Monthly Power Futures	Nov 30	Nov 30	N/A	Dec 1	Dec 1

***NYMEX: December Energy Contracts Continued***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
California Carbon Allowance Vintage-Specific Futures (2016 C6C/2017 C7C/2018 C8C/2019 C9C/2020 CC0)	Dec 26	Dec 28	Dec 28	Dec 29	Dec 29
Conway Physical Propane In-Well (OPIS)(CPP)	Dec 28	Dec 28	Dec 28	Dec 29	Dec 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)	Dec 28	Dec 28	Dec 28	Dec 29	Dec 29
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)	Dec 18	Dec 18	Dec 18	Dec 19	Dec 20
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) (Nov)	Nov 30	Dec 1	Dec 4	Dec 5	Dec 5
RGGI (RJ) (Dec)	Dec 29	Jan 2	Jan 3	Jan 4	Jan 4

***NYMEX: January Energy Contracts that Allocate in December***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Dec 12	Dec 13	Dec 14	Jan 1	Jan 31
Crude Oil (CL) / LOOP Gulf Coast Sour Crude Oil (MB)	Dec 19	Dec 20	Dec 21	Jan 1	Jan 31
LOOP Crude Oil Storage (LPS)	Dec 19	Dec 20	Dec 21	Dec 22	Dec 22
Western Canadian Select (WCS) Crude Oil (WCE)	Dec 14	Dec 14	Dec 14	Jan 1	Jan 31
Illinois Basin Coal (ILB)	Dec 26	Dec 27	Dec 27	Jan 1	Jan 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Dec 27	Dec 28	Dec 28	Jan 1	Jan 31
Monthly Power Futures	Dec 28	Dec 28	N/A	Dec 29	Dec 29
Monthly Power Futures	Dec 29	Dec 29	N/A	Jan 2	Jan 2

***DME***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Dec)	Oct 31	Nov 1	Nov 1	Dec 1	Dec 31
Oman Crude Oil (OQ) (Jan)	Nov 30	Dec 1	Dec 1	Jan 1	Jan 31

\*Spot Metals use London banking days

**Delivery Processing**

Please be advised, due to the Christmas day holiday on December 25, 2017, there will be a modified delivery cycle for CBT Grains & Financials and COMEX/NYMEX Metal intents submitted on the following days:

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Thursday, December 21, 2017	Friday, December 22, 2017	Tuesday, December 26, 2017
Friday, December 22, 2017	Tuesday, December 26, 2017	Wednesday, December 27, 2017

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