

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 18-356

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

DATE: 10 September 2018

Listed below are the relevant delivery dates for the September 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)	Sep 17 (Sep 13)	Sep 17	Sep 17	Sep 14	Sep 28	Oct 22
Currencies / Micro Currencies	N/A	Sep 17	Sep 19	Sep 17	Sep 17	Sep 19
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Sep 18	Sep 19	Sep 18	Sep 18	Sep 19
Israeli Shekel (IS)	N/A	Sep 17	Sep 20	Sep 17	Sep 17	Sep 20

#### **CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Aug 30 (Aug 28)	Aug 30	Sep 4	Sep 6	Sep 7	Sep 10
Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Soybean Meal (06) / Oats (O) / KC Wheat (KW) / Mini-KC Wheat (MKC) / Rough Rice (14)	Aug 30 (Aug 28)	Aug 30	Sep 4	Sep 14	Sep 17	Sep 18
Soybean Oil (07)	Aug 30 (Aug 28)	Aug 30	Sep 4	Sep 14	Sep 24	Sep 25
Black Sea Wheat (BSW)	N/A	Sep 4	Sep 15	Aug 31	Sep 4	Sep 28
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 4	Sep 28	Oct 1	Oct 3
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 4	Sep 19	Sep 26	Sep 28
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Sept 11	Sep 19	Sep 17	Sep 18	Sep 19

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, 2018 and the final storage reports on September 17, 2018. Grain storage debits and credits will be banked on September 18, 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) / Aluminum (ALI) / Palladium (PA) / Platinum (PL) / Lead (LED) / Zinc (ZNC)	Sep 26	Aug 31	Sep 4	Sep 27	Sep 28
Kilo-Gold (GCK)	Sep 14	Sep 18	Sep 19	Sep 18	Sep 19
London Spot Gold (GSP)/London Spot Silver (SSP)*	Delivery Date -2 Business Days	Date of Contract -1 Business Day	Date of Contract	Date of Contract -1 Business Day	Date of Contract

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on September 26, 2018 and the final storage reports on September 27, 2018. Metal storage debits and credits will be banked on September 28, 2018.

## 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 21	Aug 22	Aug 23	Sep 1	Sep 30
LOOP Crude Oil Storage (LPS)	Aug 21	Aug 22	Aug 23	Aug 24	Aug 24
Western Canadian Select (WCS) Crude Oil (WCE)	Aug 16	Aug 16	Aug 16	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 4	Sep 5	Sep 11	Sep 27
Monthly Power Futures	Aug 30	Aug 30	N/A	Aug 31	Aug 31
Monthly Power Futures	Aug 31	Aug 31	N/A	Sep 4	Sep 4
Conway Physical Propane In-Well (OPIS)(CPP)	Sep 27	Sep 27	Sep 27	Sep 28	Sep 28
California Carbon Allowance Vintage-Specific Futures (2016 C6C/2017 C7C/2018 C8C/2019 C9C/2020 CCO)	Sep 25	Sep 27	Sep 27	Sep 28	Sep 28
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 27	Sep 27	Sep 27	Sep 28	Sep 28
In Delivery Month European Union Allowance (EUA) (6T)	Sep 24	Sep 24	Sep 24	Sep 25	Sep 26
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 4	Sep 5	Sep 6	Sep 6
RGGI (RJ) (Sep)	Sept 28	Oct 1	Oct 2	Oct 3	Oct 3
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Aug 30	Aug 30	Aug 30	Sep 1	Sep 30
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: October Energy Contracts that Allocate in September**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Sep 11	Sep 12	Sep 13	Oct 1	Oct 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Sep 20	Sep 21	Sep 24	Oct 1	Oct 31
LOOP Crude Oil Storage (LPS)	Sep 20	Sep 21	Sep 24	Sep 25	Sep 25
Western Canadian Select (WCS) Crude Oil (WCE)	Sep 14	Sep 14	Sep 14	Oct 1	Oct 31
Illinois Basin Coal (ILB)	Sep 25	Sep 26	Sep 26	Oct 1	Oct 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Sep 26	Sep 27	Sep 27	Oct 1	Oct 31
Monthly Power Futures	Sep 27	Sep 27	N/A	Sep 28	Sep 28
Monthly Power Futures	Sep 28	Sep 28	N/A	Oct 1	Oct 1
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Sep 27	Sep 27	Sep 27	Oct 1	Oct 31
UK NBP Natural Gas Daily Futures (NBD) / Dutch TTF Natural Gas Daily Futures (TTD)	Date of Contract -1 Business Day	Date of Contracts -1 Business Day	Date of Contract -1 Business Day	Date of Contract	Date of Contract

**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 4	Sep 4	Oct 1	Oct 31

\*London Spot Metals use London banking days

**Delivery Processing**

Please be advised, due to the Labor Day holiday on Monday, September 3, 2018, 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, August 30, 2018	Friday, August 31, 2018	Tuesday, September 4, 2018
Friday, August 31, 2018	Tuesday, September 4, 2018	Wednesday, September 5, 2018

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