CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 18-462

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

DATE: 20 November 2018

Listed below are the relevant delivery dates for the December 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
Live Cattle (LC)	Dec 10 (Dec 6)	Dec 10	Dec 20	Dec 31	Jan 2	Jan 16
Currencies / Micro Currencies	N/A	Dec 17	Dec 19	Dec 17	Dec 17	Dec 19
Canadian Dollar (C1) / Micro CAD	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 3	Dec 5	Dec 6	Dec 7
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06) / KC Wheat (KW) / Mini-KC Wheat (MKC)	Nov 29 (Nov 27)	Nov 29	Dec 3	Dec 14	Dec 17	Dec 18
Soybean Oil (07)	Nov 29 (Nov 27)	Nov 29	Dec 3	Dec 14	Dec 24	Dec 26
Black Sea Wheat (BSW)	N/A	Dec 3	Dec 15	Nov 30	Dec 3	Dec 31
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 3	Dec 31	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 Bond (TN)	Nov 29 (Nov 27)	Nov 29	Dec 3	Dec 19	Dec 27	Dec 31
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U)/ 30yr (B1U)	N/A	Dec 11	Dec 19	Dec 17	Dec 18	Dec 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 December 14, 2018 and the final storage reports on December 17, 2018. Grain storage debits and credits will be banked on December 18, 2018.

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 3	Dec 28	Dec 31
Kilo-Gold (GCK)	Dec 14	Dec 18	Dec 19	Dec 18	Dec 19
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

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on December 27, 2018 and the final storage reports on December 28, 2018. Metal storage debits and credits will be banked on December 31, 2018.

NYMEX: December Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Nov 19	Nov 20	Nov 21	Dec 1	Dec 31
LOOP Crude Oil Storage (LPS)	Nov 19	Nov 20	Nov 21	Nov 23	Nov 23
Western Canadian Select (WCS) Crude Oil (WCE)	Nov 15	Nov 15	Nov 15	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 3	Dec 4	Dec 8	Dec 30
Monthly Power Futures	Nov 29	Nov 29	N/A	Nov 30	Nov 30
Monthly Power Futures	Nov 30	Nov 30	N/A	Dec 3	Dec 3
Conway Physical Propane In-Well (OPIS)(CPP)	Dec 28	Dec 28	Dec 28	Dec 31	Dec 31
California Carbon Allowance Vintage-Specific Futures (2016 C6C/2017 C7C/2018 C8C/2019 C9C/2020 CC0)	Dec 26	Dec 28	Dec 28	Dec 31	Dec 31
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 31	Dec 31
In Delivery Month European Union Allowance (EUA) (6T)	Dec 17	Dec 17	Dec 17	Dec 18	Dec 19
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 3	Dec 4	Dec 5	Dec 5
RGGI (RJ) (Dec)	Dec 31	Jan 2	Jan 3	Jan 4	Jan 4
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Nov 29	Nov 29	Nov 29	Dec 1	Dec 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: January Energy Contracts that Allocate in December

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / WTI Houston Crude (HCL) / 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 24	Dec 24
Western Canadian Select (WCS) Crude Oil (WCE)	Dec 13	Dec 13	Dec 13	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 31	Dec 31
Monthly Power Futures	Dec 31	Dec 31	N/A	Jan 2	Jan 2
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Dec 28	Dec 28	Dec 28	Jan 1	Jan 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

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 3	Dec 3	Jan 1	Jan 31

*London Spot Metals use London banking days

Delivery Processing

Please be advised, due to the Christmas day holiday on December 25, 2018, there will be a modified delivery cycle for CBT Grains & Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day	Notice/Invoice Day	Delivery Day
Friday, December 21, 2018	Monday, December 24, 2018	Wednesday, December 26, 2018
Monday, December 24, 2018	Wednesday, December 26, 2018	Thursday, December 27, 2018

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