

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 19-277

SUBJECT: **CME Group Delivery Dates for September 2019**

DATE: 20 August 2019

Listed below are the relevant delivery dates for the September 2019 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 16 (Sep 12)	Sep 16	Sep 16	Sep 13	Sep 30	Oct 22
Currencies / Micro Currencies	N/A	Sep 16	Sep 18	Sep 16	Sep 16	Sep 18
Canadian Dollar / Micro CAD	N/A	Sep 17	Sep 18	Sep 17	Sep 17	Sep 18

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Aug 29 (Aug 27)	Aug 29	Sep 3	Sep 5	Sep 6	Sep 9
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 29 (Aug 27)	Aug 29	Sep 3	Sep 13	Sep 16	Sep 17
Soybean Oil (07)	Aug 29 (Aug 27)	Aug 29	Sep 3	Sep 13	Sep 23	Sep 24
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Aug 29 (Aug 27)	Aug 29	Sep 3	Sep 30	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 29 (Aug 27)	Aug 29	Sep 3	Sep 19	Sep 26	Sep 30
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Sept 10	Sep 18	Sep 16	Sep 17	Sep 18

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 16, 2019 and the final storage reports on September 17, 2019. Grain storage debits and credits will be banked on September 18, 2019.

NYMEX/COMEX: Metals

Products	Last Trade	First Intent	First Notice Day	First Delivery	Last Intent	Last Notice Day	Last Delivery
Gold (GC) / Silver (SI) / 1,000-oz Silver (SIL) / Copper (HG) / Lead (LED) / Aluminum (ALI) / Palladium (PA) / E-micro Palladium / Platinum (PL) / Zinc (ZNC)	Sep 26	Aug 29	Aug 30	Sep 3	Sep 27	Sep 27	Sep 30
Kilo-Gold (GCK)	Sep 13	Sep 16	Sep 17	Sep 18	Sep 16	Sep 17	Sep 18
London Spot Gold (GSP) / London Spot Silver (SSP)	Date of Contract - 2 Business Days	Date of Contract - 1 Business Day	Date of Contract - 1 Business Day	Date of Contract	Date of Contract - 1 Business Day	Date of Contract - 1 Business Day	Date of Contract

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on September 26, 2019 and the final storage reports on September 27, 2019. Metal storage debits and credits will be banked on September 30, 2019.

NYMEX: September Energy Contracts

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)	Aug 20	Aug 21	Aug 22	Sep 1	Sep 30
LOOP Crude Oil Storage (LPS)	Aug 20	Aug 21	Aug 22	Aug 23	Aug 23
Western Canadian Select (WCS) Crude Oil (WCE)	Aug 15	Aug 15	Aug 15	Sep 1	Sep 30
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Aug 28	Aug 29	Aug 29	Sep 1	Sep 30
Heating Oil (HO) / RBOB Gasoline (RB)	Aug 30	Sep 3	Sep 4	Sep 10	Sep 29
Monthly Power Futures	Aug 29	Aug 29	N/A	Aug 30	Aug 30
Monthly Power Futures	Aug 30	Aug 30	N/A	Sep 3	Sep 3
Conway Physical Propane In-Well (OPIS)(CPP)	Sep 27	Sep 27	Sep 27	Sep 30	Sep 30
California Carbon Allowance Vintage-Specific Futures (2016 C6C/2017 C7C/2018 C8C/2019 C9C/2020 CC0)	Sep 25	Sep 27	Sep 27	Sep 30	Sep 30
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 30	Sep 30
RGGI (RJ) (Aug)	Aug 30	Sep 3	Sep 4	Sep 5	Sep 5
RGGI (RJ) (Sep)	Sept 30	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 29	Aug 29	Aug 29	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
Light Sweet Crude Oil (CL) / WTI Houston Crude (HCL) / Gulf Coast Sour Crude Oil (MB)	Sep 20	Sep 23	Sep 24	Oct 1	Oct 31
LOOP Crude Oil Storage (LPS)	Sep 20	Sep 23	Sep 24	Sep 25	Sep 25
Western Canadian Select (WCS) Crude Oil (WCE)	Sep 13	Sep 13	Sep 13	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 30	Sep 30
Monthly Power Futures	Sep 30	Sep 30	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 30	Sep 3	Sep 3	Oct 1	Oct 31

Delivery Processing

Please be advised, due to the Labor Day holiday on Monday, September 2, 2019, 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 29, 2019

Friday, August 30, 2019

Notice/Invoice Day

Friday, August 30, 2019

Tuesday, September 3, 2019

Delivery Day

Tuesday, September 3, 2019

Wednesday, September 4, 2019

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