

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 19-390

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

DATE: 21 November 2019

Listed below are the relevant delivery dates for the December 2019 contracts for the Chicago Mercantile Exchange Inc. ("CME"), Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX"), Commodity Exchange Inc. ("COMEX") and the Dubai Mercantile Exchange Limited ("DME"):

CME

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Live Cattle (LC)	Dec 9 (Dec 5)	Dec 9	Dec 19	Dec 31	Jan 2	Jan 16
Currencies / Micro Currencies	N/A	Dec 16	Dec 18	Dec 16	Dec 16	Dec 18
Canadian Dollar (C1) / Micro CAD	N/A	Dec 17	Dec 18	Dec 17	Dec 17	Dec 18

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Nov 27 (Nov 25)	Nov 27	Dec 2	Dec 4	Dec 5	Dec 6
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06) / KC Wheat (KW) / Mini-KC Wheat (MKC)	Nov 27 (Nov 25)	Nov 27	Dec 2	Dec 13	Dec 16	Dec 17
Soybean Oil (07)	Nov 27 (Nov 25)	Nov 27	Dec 2	Dec 13	Dec 23	Dec 24
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Nov 27 (Nov 25)	Nov 27	Dec 2	Dec 31	Jan 2	Jan 6
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10 Year Bond (TN)	Nov 27 (Nov 25)	Nov 27	Dec 2	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 10	Dec 18	Dec 16	Dec 17	Dec 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 December 16, 2019 and the final storage reports on December 17, 2019. Grain storage debits and credits will be banked on December 18, 2019.

NYMEX/COMEX: Metals

Products	Last Trade	First Intent	First Notice Day	First Delivery	Last Intent	Last Notice Day	Last Delivery
Gold (GC) / Micro-Gold (MGC) / Silver (SI) / 1,000-oz Silver (SIL) / Copper (HG) / Lead (LED) / Aluminum (ALI) / Palladium (PA) / E-micro Palladium (PAM) / Platinum (PL) / Zinc (ZNC)	Dec 27	Nov 27	Nov 29	Dec 2	Dec 30	Dec 30	Dec 31
Kilo-Gold (GCK)	Dec 13	Dec 16	Dec 17	Dec 18	Dec 16	Dec 17	Dec 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 December 27, 2019 and the final storage reports on December 30, 2019. Metal storage debits and credits will be banked on December 31, 2019.

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 20	Nov 21	Nov 22	Dec 1	Dec 31
LOOP Crude Oil Storage (LPS)	Nov 20	Nov 21	Nov 22	Nov 25	Nov 25
Western Canadian Select (WCS) Crude Oil (WCE)	Nov 14	Nov 14	Nov 14	Dec 1	Dec 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Nov 26	Nov 27	Nov 27	Dec 1	Dec 31
Heating Oil (HO) / RBOB Gasoline (RB)	Nov 29	Dec 2	Dec 3	Dec 7	Dec 30
Monthly Power Futures	Nov 27	Nov 27	N/A	Nov 29	Nov 29
Monthly Power Futures	Nov 29	Nov 29	N/A	Dec 2	Dec 2
Conway Physical Propane In-Well (OPIS)(CPP)	Dec 30	Dec 30	Dec 30	Dec 31	Dec 31
California Carbon Allowance Vintage-Specific Futures (2016 C6C/2017 C7C/2018 C8C/2019 C9C/2020 CC0)	Dec 26	Dec 30	Dec 30	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 30	Dec 30	Dec 30	Dec 31	Dec 31
RGGI (RJ) (Nov)	Nov 29	Dec 2	Dec 3	Dec 4	Dec 4
RGGI (RJ) (Dec)	Dec 31	Jan 2	Jan 3	Jan 6	Jan 6
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Nov 27	Nov 27	Nov 27	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 Stop Trading in November and Allocate in December

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG)	Nov 26	Dec 4	Dec 4	Jan 1	Jan 31

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 23	Jan 1	Jan 31
LOOP Crude Oil Storage (LPS)	Dec 19	Dec 20	Dec 23	Dec 24	Dec 24
Western Canadian Select (WCS) Crude Oil (WCE)	Dec 13	Dec 13	Dec 13	Jan 1	Jan 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Dec 27	Dec 30	Dec 30	Jan 1	Jan 31
Monthly Power Futures	Dec 30	Dec 30	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 30	Dec 30	Dec 30	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 29	Dec 2	Dec 2	Jan 1	Jan 31

Delivery Processing

Please be advised, due to the Thanksgiving Day holiday on November 28, 2019, and the Christmas day holiday on December 25, 2019, there will be a modified delivery cycle for CBT Grains & Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Wednesday, November 27, 2019

Monday, December 23, 2019

Tuesday, December 24, 2019

Notice/Invoice Day

Friday, November 29, 2019

Tuesday, December 24, 2019

Thursday, December 26, 2019

Delivery Day

Monday, December 2, 2019

Thursday, December 26, 2019

Friday, December 27, 2019

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