

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
NOTICE #: 20-199
SUBJECT: **CME Group Delivery Dates for June 2020**
DATE: 18 May 2020

Listed below are the relevant delivery dates for the June 2020 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)	Jun 8 (Jun 4)	Jun 8	Jun 18	Jun 30	Jul 1	Jul 16
Currencies / Micro Currencies	N/A	Jun 15	Jun 17	Jun 15	Jun 15	Jun 17
Canadian Dollar / Micro CAD	N/A	Jun 16	Jun 17	Jun 16	Jun 16	Jun 17

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	May 28 (May 26)	May 28	Jun 1	Jun 3	Jun 4	Jun 5
10yr Note (21) / T- Bond (17) / Ultra T-Bond (UBE) / Ultra 10yr T-Note (TN)	May 28 (May 26)	May 28	Jun 1	Jun 19	Jun 26	Jun 30
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	May 28 (May 26)	May 28	Jun 1	Jun 30	Jul 1	Jul 6
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U)/ 30yr (B1U)	N/A	Jun 9	Jun 17	Jun 15	Jun 16	Jun 17

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 June 16, 2020 and the final storage reports on June 17, 2020. Grain storage debits and credits will be banked on June 18, 2020.

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) / Gold (Enhanced Delivery) (4GC) / Silver (SI) / 1,000-oz Silver (SIL) / Copper (HG) / Lead (LED) / Aluminum (ALI) / Palladium (PA) / Micro Palladium (PAM) / Platinum (PL) / Zinc (ZNC)	Jun 26	May 28	May 29	Jun 1	Jun 29	Jun 29	Jun 30
Kilo-Gold (GCK)	Jun 12	Jun 15	Jun 16	Jun 17	Jun 15	Jun 16	Jun 17
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 June 26, 2020 and the final storage reports on June 29, 2020. Metal storage debits and credits will be banked on June 30, 2020.

NYMEX: June 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)	May 19	May 20	May 21	Jun 1	Jun 30
LOOP Crude Oil Storage (LPS)	May 19	May 20	May 21	May 22	May 22
Western Canadian Select (WCS) Crude Oil (WCE)	May 14	May 14	May 14	Jun 1	Jun 30
Natural Gas (NG)	May 27	May 28	May 28	Jun 1	Jun 30
Heating Oil (HO) / RBOB Gasoline (RB)	May 29	Jun 1	Jun 2	Jun 6	Jun 29
RGGI (RJ) (May)	May 29	Jun 1	Jun 2	Jun 3	Jun 3
RGGI (RJ) (Jun)	Jun 30	Jul 1	Jul 2	Jul 6	Jul 6
Conway Physical Propane In-Well (OPIS)(CPP)	Jun 29	Jun 29	Jun 29	Jun 30	Jun 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)	Jun 29	Jun 29	Jun 29	Jun 30	Jun 30
Monthly Power Futures	May 28	May 28	N/A	May 29	May 29
Monthly Power Futures	May 29	May 29	N/A	Jun 1	Jun 1
California Carbon Allowance Vintage-Specific Futures (2017 C7C/2018 C8C/2019 C9C/2020 CCO)	Jun 25	Jun 29	Jun 29	Jun 30	Jun 30
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	May 28	May 28	May 28	Jun 1	Jun 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
Gulf Coast LNG Export (LNG)	Apr 28	May 5	May 5	June 1	June 30

NYMEX: July Energy Contracts that Stop Trading in May and Allocate in June

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG)	May 27	Jun 3	Jun 3	July 1	July 31

NYMEX: July Energy Contracts that Allocate in June

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)	Jun 22	Jun 23	Jun 24	Jul 1	Jul 31
LOOP Crude Oil Storage (LPS)	Jun 22	Jun 23	Jun 24	Jun 25	Jun 25
Western Canadian Select (WCS) Crude Oil (WCE)	Jun 15	Jun 15	Jun 15	Jul 1	Jul 31
Natural Gas (NG)	Jun 26	Jun 29	Jun 29	Jul 1	Jul 31
Monthly Power Futures	Jun 29	Jun 29	N/A	Jun 30	Jun 30
Monthly Power Futures	Jun 30	Jun 30	N/A	Jul 1	Jul 1
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Jun 29	Jun 29	Jun 29	Jul 1	Jul 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) (June)	Apr 30	May 1	May 1	Jun 1	Jun 30
Oman Crude Oil (OQ) (July)	May 29	Jun 1	Jun 1	Jul 1	Jul 31

Delivery Processing

Please be advised, due to the Independence Day holiday on July 3, 2020, there will be a modified delivery cycle for CBOT Treasury intents submitted on the following days:

Intent Day
Wednesday, July 1, 2020

Notice/Invoice Day
Thursday, July 2, 2020

Delivery Day
Monday, July 6, 2020

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