

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 20-331

SUBJECT: **CME Group Delivery Dates for September 2020**

DATE: 21 August 2020

Listed below are the relevant delivery dates for the September 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
Lumber (LB)	Sep 16 (Sep 14)	Sep 16	Sep 16	Sep 15	Sep 30	Oct 22
Currencies / Micro Currencies	N/A	Sep 14	Sep 16	Sep 14	Sep 14	Sep 16
Mexican Peso (MP)	N/A	Sep 14	Sep 17	Sep 14	Sep 14	Sep 17
Canadian Dollar / Micro CAD	N/A	Sep 15	Sep 16	Sep 15	Sep 15	Sep 16

### **CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Aug 28 (Aug 26)	Aug 28	Sep 1	Sep 3	Sep 4	Sep 8
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 28 (Aug 26)	Aug 28	Sep 1	Sep 14	Sep 15	Sep 16
Soybean Oil (07)	Aug 28 (Aug 26)	Aug 28	Sep 1	Sep 14	Sep 22	Sep 23
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Aug 28 (Aug 26)	Aug 28	Sep 1	Sep 30	Oct 1	Oct 5
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10 Year Bond (TN)	Aug 28 (Aug 26)	Aug 28	Sep 1	Sep 21	Sep 28	Sep 30
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Sept 8	Sep 16	Sep 14	Sep 15	Sep 16

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

**NYMEX/COMEX: Metals**

Products	Last Trade	First Intent	First Notice Day	First Delivery	Last Intent	Last Notice Day	Last Delivery
Gold (GC) / Gold (Enhanced Delivery) (4GC) / Silver (SI) / 1,000-oz Silver (SIL) / Copper (HG) / Lead (LED) / Aluminum (ALI) / Palladium (PA) / E-micro Palladium / Platinum (PL) / Zinc (ZNC)	Sep 28	Aug 28	Aug 31	Sep 1	Sep 29	Sep 29	Sep 30
Kilo-Gold (GCK)	Sep 11	Sep 14	Sep 15	Sep 16	Sep 14	Sep 15	Sep 16
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 28, 2020 and the final storage reports on September 29, 2020. Metal storage debits and credits will be banked on September 30, 2020.

**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 24	Sep 1	Sep 30
LOOP Crude Oil Storage (LPS)	Aug 20	Aug 21	Aug 24	Aug 25	Aug 25
Western Canadian Select (WCS) Crude Oil (WCE)	Aug 17	Aug 17	Aug 17	Sep 1	Sep 30
Natural Gas (NG)	Aug 27	Aug 28	Aug 28	Sep 1	Sep 30
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Aug 31	Sep 1	Sep 2	Sep 9	Sep 29
Monthly Power Futures	Aug 28	Aug 28	N/A	Aug 31	Aug 31
Monthly Power Futures	Aug 31	Aug 31	N/A	Sep 1	Sep 1
Conway Physical Propane In-Well (OPIS)(CPP)	Sep 29	Sep 29	Sep 29	Sep 30	Sep 30
California Carbon Allowance Vintage-Specific Futures (2017 C7C/2018 C8C/2019 C9C/2020 CC0)	Sep 25	Sep 29	Sep 29	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 29	Sep 29	Sep 29	Sep 30	Sep 30
RGGI (RJ) (Aug)	Aug 31	Sep 1	Sep 2	Sep 3	Sep 3
RGGI (RJ) (Sep)	Sept 30	Oct 1	Oct 2	Oct 5	Oct 5
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Aug 28	Aug 28	Aug 28	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 Stop Trading in August and Allocate in September**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG)	Aug 27	Sep 3	Sep 3	Oct 1	Oct 31

**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 22	Sep 23	Sep 24	Oct 1	Oct 31
LOOP Crude Oil Storage (LPS)	Sep 22	Sep 23	Sep 24	Sep 25	Sep 25
Western Canadian Select (WCS) Crude Oil (WCE)	Sep 16	Sep 16	Sep 16	Oct 1	Oct 31
Natural Gas (NG)	Sep 28	Sep 29	Sep 29	Oct 1	Oct 31
Monthly Power Futures	Sep 29	Sep 29	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 29	Sep 29	Sep 29	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 (OO) (Sep)	Jul 31	Aug 3	Aug 3	Sep 1	Sep 30
Oman Crude Oil (OO) (Oct)	Aug 31	Sep 1	Sep 1	Oct 1	Oct 31

**Delivery Processing**

Please be advised, due to the Labor Day holiday on Monday, September 7, 2020, there will be a modified delivery cycle for CBT Grains & Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, September 3, 2020

Friday, September 4, 2020

Notice/Invoice Day

Friday, September 4, 2020

Tuesday, September 8, 2020

Delivery Day

Tuesday, September 8, 2020

Wednesday, September 9, 2020

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