

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 20-406

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

DATE: 19 November 2020

Listed below are the relevant delivery dates for the December 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)	Dec 7 (Dec 3)	Dec 7	Dec 17	Dec 31	Jan 4	Jan 19
Currencies / Micro Currencies	N/A	Dec 14	Dec 16	Dec 14	Dec 14	Dec 16
Canadian Dollar (C1) / Micro CAD	N/A	Dec 15	Dec 16	Dec 15	Dec 15	Dec 16

**CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 3	Dec 4	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 27 (Nov 24)	Nov 27	Dec 1	Dec 14	Dec 15	Dec 16
Soybean Oil (07)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 14	Dec 22	Dec 23
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 31	Jan 4	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 24)	Nov 27	Dec 1	Dec 21	Dec 29	Dec 31
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Dec 8	Dec 16	Dec 14	Dec 15	Dec 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 December 16, 2020 and the final storage reports on December 17, 2020. Grain storage debits and credits will be banked on December 18, 2020.

## ***NYMEX/COMEX: Metals***

<b>Products</b>	<b>Last Trade</b>	<b>First Intent</b>	<b>First Notice Day</b>	<b>First Delivery</b>	<b>Last Intent</b>	<b>Last Notice Day</b>	<b>Last Delivery</b>
Gold (GC) / Gold (Enhanced Delivery) (4GC) / 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 29	Nov 27	Nov 30	Dec 1	Dec 30	Dec 30	Dec 31
Kilo-Gold (GCK)	Dec 11	Dec 14	Dec 15	Dec 16	Dec 14	Dec 15	Dec 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 December 29, 2020 and the final storage reports on December 30, 2020. Metal storage debits and credits will be banked on December 31, 2020.

## ***NYMEX: December Energy Contracts***

<b>Products</b>	<b>Last Trade</b>	<b>Allocation of Deliveries</b>	<b>Notice Day</b>	<b>First Delivery</b>	<b>Last Delivery</b>
Light Sweet Crude Oil (CL) / WTI Houston Crude Oil (HCL) / Gulf Coast Sour Crude Oil (MB)	Nov 20	Nov 23	Nov 24	Dec 1	Dec 31
LOOP Crude Oil Storage (LPS)	Nov 20	Nov 23	Nov 24	Nov 25	Nov 25
Western Canadian Select (WCS) Crude Oil (WCE)	Nov 16	Nov 16	Nov 16	Dec 1	Dec 31
Natural Gas (NG)	Nov 25	Nov 27	Nov 27	Dec 1	Dec 31
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Nov 30	Dec 1	Dec 2	Dec 8	Dec 30
Conway Physical Propane In-Well (OPIS)(CPP)	Dec 30	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) (November)	Nov 30	Dec 1	Dec 2	Dec 3	Dec 3
RGGI (RJ) (December)	Dec 31	Jan 4	Jan 5	Jan 6	Jan 6
Monthly Power Futures	Nov 27	Nov 27	N/A	Nov 30	Nov 30
Monthly Power Futures	Nov 30	Nov 30	N/A	Dec 1	Dec 1
California Carbon Allowance Vintage-Specific Futures (2017 C7C/2018 C8C/2019 C9C/2020 CC0)	Dec 28	Dec 30	Dec 30	Dec 31	Dec 31
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
Gulf Coast LNG Export (LNG)	Oct 28	Nov 4	Nov 4	Dec 1	Dec 31

***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 25	Dec 3	Dec 3	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 Oil (HCL) / Gulf Coast Sour Crude Oil (MB)	Dec 21	Dec 22	Dec 23	Jan 1	Jan 31
LOOP Crude Oil Storage (LPS)	Dec 21	Dec 22	Dec 23	Dec 24	Dec 24
Western Canadian Select (WCS) Crude Oil (WCE)	Dec 14	Dec 14	Dec 14	Jan 1	Jan 31
Natural Gas (NG)	Dec 29	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 4	Jan 4
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

***HCL Dock Space\****

Products	Allocation of Dock Space	QTY Nomination Due	First Loading	Last Loading
WTI Houston Crude Oil (HCL) (Jan)	Nov 13	Dec 11	Jan 11	Feb 9
WTI Houston Crude Oil (HCL) (Feb)	Dec 15	Jan 13	Feb 10	Mar 10

***DME***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Dec)	Oct 30	Nov 2	Nov 2	Dec 1	Dec 31
Oman Crude Oil (OQ) (Jan)	Nov 30	Dec 1	Dec 1	Jan 1	Jan 31

**Delivery Processing**

Please be advised, due to the Christmas Day holiday on December 25, 2020, there will be a modified delivery cycle for CBT Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Wednesday, December 23, 2020

Thursday, December 24, 2020

Notice/Invoice Day

Thursday, December 24, 2020

Monday, December 28, 2020

Delivery Day

Monday, December 28, 2020

Tuesday, December 29, 2020

\*HCL Dock Space is a new process introduced by CME Group and Enterprise Houston Ship Channel, L.P. to allow market participants to load full ship cargoes of HCL specification crude oil, post pipeline delivery of the HCL futures contract. For more information, please see:

<https://www.cmegroup.com/trading/energy/light-sweet-crude-oil/wti-houston-crude-oil-futures.html>

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