

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 21-426

SUBJECT: **CME Group Delivery Dates for December 2021**

DATE: 17 November 2021

Listed below are the relevant delivery dates for the December 2021 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 6 (Dec 2)	Dec 6	Dec 16	Dec 31	Jan 3	Jan 18
Currencies / Micro Currencies	N/A	Dec 13	Dec 15	Dec 13	Dec 13	Dec 15
Canadian Dollar (C1) / Micro CAD	N/A	Dec 14	Dec 15	Dec 14	Dec 14	Dec 15

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Nov 29 (Nov 24)	Nov 29	Dec 1	Dec 3	Dec 6	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 29 (Nov 24)	Nov 29	Dec 1	Dec 14	Dec 15	Dec 16
Soybean Oil (07)	Nov 29 (Nov 24)	Nov 29	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 29 (Nov 24)	Nov 29	Dec 1	Dec 31	Jan 3	Jan 5
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10 Year Bond (TN)	Nov 29 (Nov 24)	Nov 29	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 7	Dec 15	Dec 13	Dec 14	Dec 15
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	Dec 7	Dec 15	Dec 13	Dec 14	Dec 15

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, 2021 and the final storage reports on December 17, 2021. Grain storage debits and credits will be banked on December 20, 2021.

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) / 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 29	Nov 30	Dec 1	Dec 30	Dec 30	Dec 31
Kilo-Gold (GCK)	Dec 10	Dec 13	Dec 14	Dec 15	Dec 13	Dec 14	Dec 15
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, 2021 and the final storage reports on December 30, 2021. Metal storage debits and credits will be banked on December 31, 2021.

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) / WTI Houston Crude Oil (HCL)	Nov 19	Nov 22	Nov 23	Dec 1	Dec 31
LOOP Crude Oil Storage (LPS)	Nov 19	Nov 22	Nov 23	Nov 24	Nov 24
Western Canadian Select (WCS) Crude Oil (WCE)	Nov 15	Nov 15	Nov 15	Dec 1	Dec 31
Henry Hub Natural Gas (NG)	Nov 26	Nov 29	Nov 29	Dec 1	Dec 31
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Nov 30	Dec 1	Dec 2	Dec 8	Dec 30
RGGI (RJ) (November)	Nov 30	Dec 1	Dec 2	Dec 3	Dec 3
RGGI (RJ) (December)	Dec 31	Jan 3	Jan 4	Jan 5	Jan 5
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
Monthly Power Futures	Nov 29	Nov 29	N/A	Nov 30	Nov 30
Monthly Power Futures	Nov 30	Nov 30	N/A	Dec 1	Dec 1
CBL California Carbon Allowance (CCA) Vintage-Specific (2021 CC1/2022 CC2/2023 CC3)	Dec 28	Dec 30	Dec 30	Dec 31	Dec 31
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Nov 29	Nov 29	Nov 29	Dec 1	Dec 31
UK NBP Natural Gas Daily (NBD) / Dutch TTF Natural Gas Daily (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
CBL Global Emissions Offset (GEO) / CBL Nature-Based Global Emissions Offset (NGO)	Dec 28	Dec 29	Dec 29	Dec 31	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 (LNG1F2)*	Nov 26	Dec 3	Dec 3	Jan 2	Jan 8
Gulf Coast LNG Export (LNG2F2)*	Nov 26	Dec 3	Dec 3	Jan 9	Jan 15
Gulf Coast LNG Export (LNG3F2)*	Nov 26	Dec 3	Dec 3	Jan 16	Jan 22
Gulf Coast LNG Export (LNG4F2)*	Nov 26	Dec 3	Dec 3	Jan 23	Jan 29
Gulf Coast LNG Export (LNG5F2)*	Nov 26	Dec 3	Dec 3	Jan 30	Feb 5

*Contract date codes will show in FEC using the Sunday date of the ticket week. E.G.: LNG1F2 will show as LNG 20220102

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) / Gulf Coast Sour Crude Oil (MB)	Dec 20	Dec 21	Dec 22	Jan 1	Jan 31
LOOP Crude Oil Storage (LPS)	Dec 20	Dec 21	Dec 22	Dec 23	Dec 23
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 3	Jan 3
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) (Dec)	Oct 15	Nov 11	Dec 11	Jan 10

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Dec)	Oct 29	Nov 1	Nov 1	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 observed Christmas Day holiday on December 24, 2021, there will be a modified delivery cycle for CBT Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Wednesday, December 22, 2021

Thursday, December 23, 2021

Notice/Invoice Day

Thursday, December 23, 2021

Monday, December 27, 2021

Delivery Day

Monday, December 27, 2021

Tuesday, December 28, 2021

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