

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 (MCK) | 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@cme.com.