


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: Tuesday, August 19, 2014

ADVISORY #: 14-321

SUBJECT: **CME Group Delivery Dates for September 2014**

Listed below are the relevant delivery dates for the September 2014 Chicago Mercantile Exchange Inc., Chicago Board of Trade, NYMEX, COMEX, and DME contracts:

CME

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Lumber (LB)	Sept 16 (Sept 12)	Sept 16	Sept 16	Sept 15	Sept 30	Oct 22
Currencies / Micro Currencies	N/A	Sept 15	Sept 17	Sept 15	Sept 15	Sept 17
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Sept 16	Sept 17	Sept 16	Sept 16	Sept 17

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Aug 28 (Aug 26)	Aug 28	Sept 2	Sept 4	Sept 5	Sept 8
Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Distillers Dried Grain (DDG) / Soybean Meal (06)	Aug 28 (Aug 26)	Aug 28	Sept 2	Sept 12	Sept 15	Sept 16
Rough Rice (14) / Soybean Oil (07)	Aug 28 (Aug 26)	Aug 28	Sept 2	Sept 12	Sept 22	Sept 23
KC Wheat (KW) / Mini-KC Wheat (MKC)	Aug 28 (Aug 26)	Aug 28	Sept 2	Sept 12	Sept 29	Sept 30
Black Sea Wheat (BSW)	N/A	Sept 2	Sept 15	Aug 29	Sept 2	Sept 30
10yr Note (21) / T-Bond (17) / Ultra T-Bond (UBE)	Aug 28 (Aug 26)	Aug 28	Sept 2	Sept 19	Sept 26	Sept 30
2yr Note (26) / 3yr Note (3YR) / 5yr Note (25)	Aug 28 (Aug 26)	Aug 28	Sept 2	Sept 30	Oct 1	Oct 3

2yr USD Interest Rate Swap (T1U) / 5yr USD Interest Rate Swap (F1U) / 10yr USD Interest Rate Swap (N1U) / 30yr USD Interest Rate Swap (B1U) / 2yr EUR Interest Rate Swap (T1E) / 5yr EUR Interest Rate Swap (F1E) / 10yr EUR Interest Rate Swap (N1E)	N/A	Sept 9	Sept 17	Sept 15	Sept 16	Sept 17
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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, 2014 and the final storage reports on September 17, 2014. Grain storage debits and credits will be banked on September 18, 2014.

NYMEX/COMEX: Metals

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC) / Silver (SI) / 1000-oz Silver (SIL) / Copper (HG) / Palladium (PA) / Platinum (PL)/ Physical Aluminum (ALI)	Sept 26	Aug 29	Sept 2	Sept 29	Sept 30

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on September 26, 2014 and the final storage reports on September 29, 2014. Metal storage debits and credits will be banked on September 30, 2014.

NYMEX: September Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Aug 12	Aug 13	Aug 14	Sept 1	Sept 30
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Aug 20	Aug 21	Aug 22	Sept 1	Sept 30
Western Canadian Select (WCS) Crude Oil (WCE)	Aug 18	Aug 18	Aug 18	Sept 1	Sept 30
Coal (QL)	Aug 26	Aug 27	Aug 27	Sept 1	Sept 30
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Aug 27	Aug 28	Aug 28	Sept 1	Sept 30
Heating Oil (HO) / RBOB Gasoline (RB)	Aug 29	Sept 2	Sept 3	Sept 9	Sept 29
Polypropylene(P1) / Polyethylene (P6)	Aug 29	Sept 2	Sept 3	Sept 7	Sept 21
Conway Physical Propane In-Well (OPIS)(CPP)	Sept 29	Sept 29	Sept 29	Sept 30	Sept 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)	Sept 29	Sept 29	Sept 29	Sept 30	Sept 30
European Union Allowance (RC)	Aug 28	Aug 28	Aug 28	Aug 29	Sept 2

NYMEX: September Energy Contracts Continued

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL) / Emission Reduction Unit (ERU) (REU)	Sept 29	Sept 29	Sept 29	Sept 30	Oct 1
Daily European Allowance (EUA) (EUL)	Date of Contract	Date of Contract	Date of Contract	Date of Contract + 1 Business Day	Date of Contract + 2 Business Days
RGGI (RJ) (August)	Aug 29	Sept 2	Sept 3	Sept 4	Sept 4
RGGI (RJ) (Sept)	Sept 30	Oct 1	Oct 2	Oct 3	Oct 3
CAR Vintage 2009 (92) / CAR Vintage 2010 (93) / CAR Vintage 2011 (94) / CAR Vintage 2012 (95) / CAR Non-Vintage (CR)	Sept 30	Oct 1	Oct 1	Oct 2	Oct 2

NYMEX: October Energy Contracts that Allocate in September

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Sept 11	Sept 12	Sept 15	Oct 1	Oct 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Sept 22	Sept 23	Sept 24	Oct 1	Oct 31
Western Canadian Select (WCS) Crude Oil (WCE)	Sept 17	Sept 17	Sept 17	Oct 1	Oct 31
Coal (QL)	Sept 25	Sept 26	Sept 26	Oct 1	Oct 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Sept 26	Sept 29	Sept 29	Oct 1	Oct 31

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (September)	July 31	Aug 1	Aug 1	Sept 1	Sept 30
Oman Crude Oil (OQ) (October)	Aug 29	Sept 2	Sept 2	Oct 1	Oct 31

Delivery Processing

Please be advised, due to the Labor Day holiday on September 1, 2014, there will be a modified delivery cycle for CBT Grains/Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, August 28, 2014
Friday, August 29, 2014

Notice/Invoice Day

Friday, August 29, 2014
Tuesday, September 2, 2014

Delivery Day

Tuesday, September 2, 2014
Wednesday, September 3, 2014

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