


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 14-445

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

DATE: November 19, 2014

Listed below are the relevant delivery dates for the December 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
Live Cattle (LC)	Dec 8 (Dec 4)	Dec 8	Dec 18	Dec 31	Jan 6	Jan 16
Currencies / Micro Currencies	N/A	Dec 15	Dec 17	Dec 15	Dec 15	Dec 17
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Dec 16	Dec 17	Dec 16	Dec 16	Dec 17

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Nov 26 (Nov 24)	Nov 26	Dec 1	Dec 3	Dec 4	Dec 5
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06) / Distillers Dried Grain (DDG)	Nov 26 (Nov 24)	Nov 26	Dec 1	Dec 12	Dec 15	Dec 16
Soybean Oil (07)	Nov 26 (Nov 24)	Nov 26	Dec 1	Dec 12	Dec 22	Dec 23
KC Wheat (KW) / Mini-KC Wheat (MKC)	Nov 26 (Nov 24)	Nov 26	Dec 1	Dec 12	Dec 30	Dec 31
Black Sea Wheat (BSW)	N/A	Dec 1	Dec 15	Nov 28	Dec 1	Dec 31
10yr Note (21) / T- Bond (17) / Ultra T-Bond (UBE)	Nov 26 (Nov 24)	Nov 26	Dec 1	Dec 19	Dec 29	Dec 31
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	Nov 26 (Nov 24)	Nov 26	Dec 1	Dec 31	Jan 2	Jan 6

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	Dec 9	Dec 17	Dec 15	Dec 16	Dec 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 December 16, 2014 and the final storage reports on December 17, 2014. Grain storage debits and credits will be banked on December 18, 2014.

NYMEX/COMEX: Metals

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC) / E-Micro Gold (MGC) / Silver (SI) / 1000-oz Silver (SIL) / Copper (HG) / Physical Aluminum (ALI) / Platinum (PL) / Palladium (PA)	Dec 29	Nov 28	Dec 1	Dec 30	Dec 31

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on December 29, 2014 and the final storage reports on December 30, 2014. Metal storage debits and credits will be banked on December 31, 2014.

NYMEX: December Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Nov 11	Nov 12	Nov 13	Dec 1	Dec 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Nov 20	Nov 21	Nov 24	Dec 1	Dec 31
Western Canadian Select (WCS) Crude Oil (WCE)	Nov 18	Nov 18	Nov 18	Dec 1	Dec 31
Coal (QL)	Nov 24	Nov 25	Nov 25	Dec 1	Dec 31
Illinois Basin Coal (ILB)	Nov 24	Nov 25	Nov 25	Dec 1	Dec 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Nov 25	Nov 26	Nov 26	Dec 1	Dec 31
Heating Oil (HO) / RBOB Gasoline (RB)	Nov 28	Dec 1	Dec 2	Dec 6	Dec 30
Polypropylene(P1) / Polyethylene (P6)	Nov 28	Dec 1	Dec 2	Dec 7	Dec 21
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

NYMEX: December 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)	Dec 15	Dec 15	Dec 15	Dec 16	Dec 17
European Union Allowance (RC)	Nov 26	Nov 26	Nov 26	Nov 28	Dec 1
California Carbon Allowance (CCA)	Dec 15	Dec 16	Dec 16	Dec 17	Dec 17
Daily European Union Allowance (EUA) (EUL)	Date of Contract	Date of Contract	Date of Contract	Date of Contract + 1 Business Day	Date of Contract + 2 Business Days
CAR Vintage 2009 (92) / CAR Vintage 2010 (93) / CAR Vintage 2011 (94) / CAR Vintage 2012 (95) / CAR Non-Vintage (CR)	Dec 31	Jan 2	Jan 2	Jan 5	Jan 6
RGGI (RJ) (November)	Nov 28	Dec 1	Dec 2	Dec 3	Dec 3
RGGI (RJ) (December)	Dec 31	Jan 2	Jan 5	Jan 6	Jan 6

NYMEX: January Energy Contracts that Allocate in December

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Dec 12	Dec 15	Dec 16	Jan 1	Jan 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Dec 19	Dec 22	Dec 23	Jan 1	Jan 31
Western Canadian Select (WCS) Crude Oil (WCE)	Dec 15	Dec 15	Dec 15	Jan 1	Jan 31
Coal (QL)	Dec 26	Dec 29	Dec 29	Jan 1	Jan 31
Illinois Basin Coal (ILB)	Dec 26	Dec 29	Dec 29	Jan 1	Jan 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Dec 29	Dec 30	Dec 30	Jan 1	Jan 31

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (December)	Oct 31	Nov 3	Nov 3	Dec 1	Dec 31
Oman Crude Oil (OQ) (January)	Nov 28	Dec 1	Dec 1	Jan 1	Jan 31

Delivery Processing

Please be advised, due to the Christmas Day holiday on December 25, 2014:

- There will be a modified delivery cycle for CBT Grain/Financial and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Tuesday, December 23, 2014

Wednesday, December 24, 2014

Notice/Invoice Day

Wednesday, December 24, 2014

Friday, December 26, 2014

Delivery Day

Friday, December 26, 2014

Monday, December 29, 2014

- Live Cattle Intents tendered on December 15 & 16, 2014 will both have live delivery date of December 26, 2014 (single day capacity limits apply).

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