

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-243

SUBJECT: **CME Group Delivery Dates for July 2016**

DATE: June 22, 2016

Listed below are the relevant delivery dates for the July 2016 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)	Jul 18 (Jul 15)	Jul 18	Jul 18	Jul 15	Jul 29	Aug 22
Mexican Peso (MP) / South African Rand (RA) / USD/ZAR (ZAR) / Offshore Chinese Renminbi (CNH) / E-Micro Offshore Chinese Renminbi (MNH)	N/A	Jul 18	Jul 20	Jul 18	Jul 18	Jul 20

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Jun 29 (Jun 27)	Jun 29	Jul 1	Jul 6	Jul 7	Jul 8
Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06)	Jun 29 (Jun 27)	Jun 29	Jul 1	Jul 14	Jul 15	Jul 18
Rough Rice (14) / Soybean Oil (07)	Jun 29 (Jun 27)	Jun 29	Jul 1	Jul 14	Jul 22	Jul 25
KC Wheat (KW) / Mini-KC Wheat (MKC)	Jun 29 (Jun 27)	Jun 29	Jul 1	Jul 14	Jul 28	Jul 29
Black Sea Wheat (BSW)	N/A	Jul 1	Jul 15	Jun 30	Jul 1	Jul 29

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 July 14, 2016 and the final storage reports on July 15, 2016. Grain storage debits and credits will be banked on July 18, 2016.

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) / Lead (LED) / Physical Aluminum (ALI) / Palladium (PA) / Platinum (PL) / Zinc (ZNC)	Jul 27	Jun 30	Jul 1	Jul 28	Jul 29
Kilo-Gold (GCK)	Jul 15	Jul 19	Jul 20	Jul 19	Jul 20

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on July 27, 2016 and the final storage reports on July 28, 2016. Metal storage debits and credits will be banked on July 29, 2016.

NYMEX: July Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Jun 13	Jun 14	Jun 15	Jul 1	Jul 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Jun 21	Jun 22	Jun 23	Jul 1	Jul 31
LOOP Crude Oil Storage (LPS)	Jun 21	Jun 22	Jun 23	Jun 24	Jun 24
Western Canadian Select (WCS) Crude Oil (WCE)	Jun 16	Jun 16	Jun 16	Jul 1	Jul 31
Coal (QL) / Illinois Basin Coal (ILB)	Jun 27	Jun 28	Jun 28	Jul 1	Jul 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Jun 28	Jun 29	Jun 29	Jul 1	Jul 31
Heating Oil (HO) / RBOB Gasoline (RB)	Jun 30	Jul 1	Jul 5	Jul 9	Jul 28
RGGI (RJ) (Jun)	Jun 30	Jul 1	Jul 5	Jul 6	Jul 6
RGGI (RJ) (Jul)	Jul 29	Aug 1	Aug 2	Aug 3	Aug 3
Conway Physical Propane In-Well (OPIS)(CPP)	Jul 28	Jul 28	Jul 28	Jul 29	Jul 29
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)	Jul 28	Jul 28	Jul 28	Jul 29	Jul 29
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)	Jul 25	Jul 25	Jul 25	Jul 26	Jul 27
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
Monthly Power Futures*	Jun 29	Jun 29	N/A	Jun 30	Jun 30
Monthly Power Futures*	Jun 30	Jun 30	N/A	Jul 1	Jul 1

NYMEX: August Energy Contracts that Allocate in July

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Jul 12	Jul 13	Jul 14	Aug 1	Aug 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Jul 20	Jul 21	Jul 22	Aug 1	Aug 31
LOOP Crude Oil Storage (LPS)	Jul 20	Jul 21	Jul 22	Jul 25	Jul 25
Western Canadian Select (WCS) Crude Oil (WCE)	Jul 18	Jul 18	Jul 18	Aug 1	Aug 31
Coal (QL) / Illinois Basin Coal (ILB)	Jul 26	Jul 27	Jul 27	Aug 1	Aug 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Jul 27	Jul 28	Jul 28	Aug 1	Aug 31
Monthly Power Futures*	Jul 28	Jul 28	N/A	Jul 29	Jul 29
Monthly Power Futures*	Jul 29	Jul 29	N/A	Aug 1	Aug 1

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (July)	May 31	Jun 1	Jun 1	Jul 1	Jul 31
Oman Crude Oil (OQ) (Aug)	Jun 30	Jul 1	Jul 1	Aug 1	Aug 31

Delivery Processing

Please be advised, due to the Independence Day holiday on July 4, 2016, there will be a modified delivery cycle for CME/CBOT Grains and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, June 30, 2016
Friday, July 1, 2016

Notice/Invoice Day

Friday, July 1, 2016
Tuesday, July 5, 2016

Delivery Day

Tuesday, July 5, 2016
Wednesday, July 6, 2016

*For a list of Power Contracts affected please see the following SERS:

<http://www.cmegroup.com/notices/ser/2016/05/test/SER-7662.pdf>
<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7494.pdf>
<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7495.pdf>
<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7415.pdf>
<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7342.pdf>

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