

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-278

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

DATE: July 21, 2016

Listed below are the relevant delivery dates for the August 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 |
|---|--------------------------|--------------|----------------|------------|-------------|---------------|
| Live Cattle (LC)  | Aug 8<br>(Aug 4)         | Aug 8        | Aug 18         | Aug 31     | Sep 6       | Sep 16        |
| Mexican Peso (MP) / South African Rand (RA) / USD/ZAR (ZAR) / Offshore Chinese Renminbi (CNH) / E-Micro Offshore Chinese Renminbi (MNH) | N/A                      | Aug 15       | Aug 17         | Aug 15     | Aug 15      | Aug 17        |

**CBOT**

| Products  | First Holding (Optional) | First Intent | First Delivery | Last Trade | Last Intent | Last Delivery |
|---|--------------------------|--------------|----------------|------------|-------------|---------------|
| Ethanol (EH)  | Jul 28<br>(Jul 26)       | Jul 28       | Aug 1          | Aug 3      | Aug 4       | Aug 5         |
| Soybean (S) / Mini-Soybean (YK) / Soybean Meal (06) | Jul 28<br>(Jul 26)       | Jul 28       | Aug 1          | Aug 12     | Aug 15      | Aug 16        |
| Soybean Oil (07)                                    | Jul 28<br>(Jul 26)       | Jul 28       | Aug 1          | Aug 12     | Aug 22      | Aug 23        |

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 August 16, 2016 and the final storage reports on August 17, 2016. Grain storage debits and credits will be banked on August 18, 2016.

**NYMEX/COMEX: Metals**

| Products  | Last Trade | First Notice Day | First Delivery | Last Notice Day | Last Delivery |
|---|------------|------------------|----------------|-----------------|---------------|
| Gold (GC) / Micro-Gold (MGC) / Silver (SI) / 1000-oz Silver (SIL) / Copper (HG) / Aluminum (ALI) / Palladium (PA) / Platinum (PL) / Zinc (ZNC) / Lead (LED) | Aug 29     | Jul 29           | Aug 1          | Aug 30          | Aug 31        |
| Kilo-Gold (GCK)   | Aug 12     | Aug 16           | Aug 17         | Aug 16          | Aug 17        |

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on August 29, 2016 and the final storage reports on August 30, 2016. Metal storage debits and credits will be banked on August 31, 2016.

**NYMEX: August Energy Contracts**

| 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                             |
| Heating Oil (HO) / RBOB Gasoline (RB)   | Jul 29           | Aug 1                    | Aug 2            | Aug 6                             | Aug 30                             |
| 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                              |
| Conway Physical Propane In-Well (OPIS)(CPP)   | Aug 30           | Aug 30                   | Aug 30           | Aug 31                            | Aug 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) | Aug 30           | Aug 30                   | Aug 30           | Aug 31                            | Aug 31                             |
| In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)   | Aug 22           | Aug 22                   | Aug 22           | Aug 23                            | Aug 24                             |
| 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 |
| RGGI (RJ) (Jul)   | Jul 29           | Aug 1                    | Aug 2            | Aug 3                             | Aug 3                              |
| RGGI (RJ) (Aug)   | Aug 31           | Sep 1                    | Sep 2            | Sep 6                             | Sep 6                              |

**NYMEX: September Energy Contracts that Allocate in August**

| Products  | Last Trade | Allocation of Deliveries | Notice Day | First Delivery | Last Delivery |
|---|------------|--------------------------|------------|----------------|---------------|
| REBCO (RE)  | Aug 12     | Aug 15                   | Aug 16     | Sep 1          | Sep 30        |
| Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)               | Aug 22     | Aug 23                   | Aug 24     | Sep 1          | Sep 30        |
| LOOP Crude Oil Storage (LPS)  | Aug 22     | Aug 23                   | Aug 24     | Aug 25         | Aug 25        |
| Western Canadian Select (WCS) Crude Oil (WCE)                             | Aug 17     | Aug 17                   | Aug 17     | Sep 1          | Sep 30        |
| Coal (QL) / Illinois Basin Coal (ILB)                                     | Aug 26     | Aug 29                   | Aug 29     | Sep 1          | Sep 30        |
| Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG) | Aug 29     | Aug 30                   | Aug 30     | Sep 1          | Sep 30        |
| Monthly Power Futures*  | Aug 30     | Aug 30                   | N/A        | Aug 31         | Aug 31        |
| Monthly Power Futures*  | Aug 31     | Aug 31                   | N/A        | Sep 1          | Sep 1         |

**DME**

| Products                  | Last Trade | Allocation of Deliveries | Notice Day | First Delivery | Last Delivery |
|---------------------------|------------|--------------------------|------------|----------------|---------------|
| Oman Crude Oil (OQ) (Aug) | Jun 30     | Jul 1                    | Jul 1      | Aug 1          | Aug 31        |
| Oman Crude Oil (OQ) (Sep) | Jul 29     | Aug 1                    | Aug 1      | Sep 1          | Sep 30        |

\*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](mailto:clearinghousedelivteam@cmegroup.com).