

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-488

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

DATE: November 17, 2016

Listed below are the relevant delivery dates for the December 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)	Dec 5 (Dec 1)	Dec 5	Dec 15	Dec 30	Jan 5	Jan 18
Currencies / Micro Currencies	N/A	Dec 19	Dec 21	Dec 19	Dec 19	Dec 21
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Dec 20	Dec 21	Dec 20	Dec 20	Dec 21
ED Bundles (BU2, BU3, BU5)	N/A	Dec 19	Dec 20	Dec 19	Dec 19	Dec 20

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Nov 29 (Nov 25)	Nov 29	Dec 1	Dec 5	Dec 6	Dec 7
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06) / EU Wheat (WEU)	Nov 29 (Nov 25)	Nov 29	Dec 1	Dec 14	Dec 15	Dec 16
Soybean Oil (07)	Nov 29 (Nov 25)	Nov 29	Dec 1	Dec 14	Dec 22	Dec 23
KC Wheat (KW) / Mini-KC Wheat (MKC)	Nov 29 (Nov 25)	Nov 29	Dec 1	Dec 14	Dec 29	Dec 30
Black Sea Wheat (BSW)	N/A	Dec 1	Dec 15	Nov 30	Dec 1	Dec 30
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Nov 29 (Nov 25)	Nov 29	Dec 1	Dec 30	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 Note (TN)	Nov 29 (Nov 25)	Nov 29	Dec 1	Dec 20	Dec 28	Dec 30

CBOT Continued

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
2yr USD Interest Rate Swap (T1U) / 5yr USD Interest Rate Swap (F1U) / 7yr USD Interest Rate Swap (S1U) / 10yr USD Interest Rate Swap (N1U) / 20yr USD Interest Rate Swap (E1U) / 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 13	Dec 21	Dec 19	Dec 20	Dec 21

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 15, 2016 and the final storage reports on December 16, 2016. Grain storage debits and credits will be banked on December 19, 2016.

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) / Palladium (PA) / Platinum (PL) / Zinc (ZNC) / Lead (LED)	Dec 28	Nov 30	Dec 1	Dec 29	Dec 30
Kilo-Gold (GCK)	Dec 16	Dec 20	Dec 21	Dec 20	Dec 21

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on December 28, 2016 and the final storage reports on December 29, 2016. Metal storage debits and credits will be banked on December 30, 2016.

NYMEX: December Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Nov 11	Nov 14	Nov 15	Dec 1	Dec 31
Crude Oil (CL) / LOOP Gulf Coast Sour Crude Oil (MB)	Nov 21	Nov 22	Nov 23	Dec 1	Dec 31
LOOP Crude Oil Storage (LPS)	Nov 21	Nov 22	Nov 23	Nov 25	Nov 25
Western Canadian Select (WCS) Crude Oil (WCE)	Nov 16	Nov 16	Nov 16	Dec 1	Dec 31
Coal (QL) / Illinois Basin Coal (ILB)	Nov 25	Nov 28	Nov 28	Dec 1	Dec 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Nov 28	Nov 29	Nov 29	Dec 1	Dec 31
Heating Oil (HO) / RBOB Gasoline (RB)	Nov 30	Dec 1	Dec 2	Dec 8	Dec 29
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
Conway Physical Propane In-Well (OPIS)(CPP)	Dec 29	Dec 29	Dec 29	Dec 30	Dec 30

NYMEX: December Energy Contracts Continued

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
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 29	Dec 29	Dec 29	Dec 30	Dec 30
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)	Dec 19	Dec 19	Dec 19	Dec 20	Dec 21
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) (Nov)	Nov 30	Dec 1	Dec 2	Dec 5	Dec 5
RGGI (RJ) (Dec)	Dec 30	Jan 3	Jan 4	Jan 5	Jan 5

NYMEX: January Energy Contracts that Allocate in December

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Dec 13	Dec 14	Dec 15	Jan 1	Jan 31
Crude Oil (CL) / LOOP 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
Coal (QL) / Illinois Basin Coal (ILB)	Dec 27	Dec 28	Dec 28	Jan 1	Jan 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Dec 28	Dec 29	Dec 29	Jan 1	Jan 31
Monthly Power Futures*	Dec 29	Dec 29	N/A	Dec 30	Dec 30
Monthly Power Futures*	Dec 30	Dec 30	N/A	Jan 3	Jan 3

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Dec)	Oct 31	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 Christmas day holiday on December 25, 2016, there will be a modified delivery cycle for CBT Grains & Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, December 22, 2016
Friday, December 23, 2016

Notice/Invoice Day

Friday, December 23, 2016
Tuesday, December 27, 2016

Delivery Day

Tuesday, December 27, 2016
Wednesday, December 28, 2016

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