

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 17-236

SUBJECT: **CME Group Delivery Dates for July 2017**

DATE: 22 June 2017

Listed below are the relevant delivery dates for the July 2017 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 17<br>(Jul 13)       | Jul 17       | Jul 17         | Jul 14     | Jul 31      | Aug 22        |
| Offshore Chinese Renminbi (CNH) / E-Micro Offshore Chinese Renminbi (MNH) / Mexican Peso (MP) / South African Rand (RA) / USD/ZAR (ZAR) / British Pound (BP) / Euro (EC) / Japanese Yen (J1) / Australian Dollar (AD) / Euro-British Pound (RP) | N/A                      | Jul 17       | Jul 19         | Jul 17     | Jul 17      | Jul 19        |
| Canadian Dollar (C1)  | N/A                      | Jul 18       | Jul 19         | Jul 18     | Jul 18      | July 19       |

### **CBOT**

| Products   | First Holding (Optional) | First Intent | First Delivery | Last Trade | Last Intent | Last Delivery |
|--|--------------------------|--------------|----------------|------------|-------------|---------------|
| Ethanol (EH)   | Jun 29<br>(Jun 27)       | Jun 29       | Jul 3          | Jul 6      | Jul 7       | Jul 10        |
| Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06) | Jun 29<br>(Jun 27)       | Jun 29       | Jul 3          | Jul 14     | Jul 17      | Jul 18        |
| Rough Rice (14) / Soybean Oil (07)   | Jun 29<br>(Jun 27)       | Jun 29       | Jul 3          | Jul 14     | Jul 24      | Jul 25        |
| KC Wheat (KW) / Mini-KC Wheat (MKC)  | Jun 29<br>(Jun 27)       | Jun 29       | Jul 3          | Jul 14     | Jul 28      | Jul 31        |
| Black Sea Wheat (BSW)  | N/A                      | Jul 3        | Jul 15         | Jun 30     | Jul 3       | Jul 31        |

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, 2017 and the final storage reports on July 17, 2017. Grain storage debits and credits will be banked on July 18, 2017.

**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 3          | Jul 28          | Jul 31        |
| Kilo-Gold (GCK)   | Jul 14     | Jul 18           | Jul 19         | Jul 18          | Jul 19        |

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on July 27, 2017 and the final storage reports on July 28, 2017. Metal storage debits and credits will be banked on July 31, 2017.

**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 20           | Jun 21                   | Jun 22           | Jul 1                             | Jul 31                             |
| LOOP Crude Oil Storage (LPS)  | Jun 20           | Jun 21                   | Jun 22           | Jun 23                            | Jun 23                             |
| Western Canadian Select (WCS) Crude Oil (WCE)   | Jun 16           | Jun 16                   | Jun 16           | Jul 1                             | Jul 31                             |
| 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 3                    | Jul 5            | Jul 11                            | Jul 30                             |
| RGGI (RJ) (Jun)   | Jun 30           | Jul 3                    | Jul 5            | Jul 6                             | Jul 6                              |
| RGGI (RJ) (Jul)   | Jul 31           | Aug 1                    | Aug 2            | Aug 3                             | Aug 3                              |
| Conway Physical Propane In-Well (OPIS)(CPP)   | Jul 28           | Jul 28                   | Jul 28           | Jul 31                            | Jul 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) | Jul 28           | Jul 28                   | Jul 28           | Jul 31                            | Jul 31                             |
| In Delivery Month European Union Allowance (EUA) (6T)   | Jul 31           | Jul 31                   | Jul 31           | Aug 1                             | Aug 2                              |
| 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 3                             | Jul 3                              |

**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 24     | Aug 1          | Aug 31        |
| LOOP Crude Oil Storage (LPS)  | Jul 20     | Jul 21                   | Jul 24     | Jul 25         | Jul 25        |
| Western Canadian Select (WCS) Crude Oil (WCE)                             | Jul 17     | Jul 17                   | Jul 17     | Aug 1          | Aug 31        |
| 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 31         | Jul 31        |
| Monthly Power Futures   | Jul 31     | Jul 31                   | 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 3                    | Jul 3      | Aug 1          | Aug 31        |

**Delivery Processing**

Please be advised, due to the Independence Day holiday on July 4, 2017, there will be a modified delivery cycle for CME/CBOT Grains and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Friday, June 30, 2017  
Monday, July 3, 2017

Notice/Invoice Day

Monday, July 3, 2017  
Wednesday, July 5, 2017

Delivery Day

Wednesday, July 5, 2017  
Thursday, July 6, 2017

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