

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 16-207
SUBJECT: **CME Group Delivery Dates for June 2016**
DATE: May 17, 2016

Listed below are the relevant delivery dates for June 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)	Jun 6 (Jun 2)	Jun 6	Jun 16	Jun 30	July 6	July 18
Currencies / Micro Currencies	N/A	Jun 13	Jun 15	Jun 13	Jun 13	Jun 15
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Jun 14	Jun 15	Jun 14	Jun 14	Jun 15
ED Bundles (BU2, BU3, BU5)	N/A	Jun 13	Jun 14	Jun 13	Jun 13	Jun 14

CBOT

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	May 27 (May 25)	May 27	Jun 1	Jun 3	Jun 6	Jun 7
10yr Note (21) / T-Bond (17) / Ultra T-Bond (UBE) / Ultra 10yr T-Note (TN)	May 27 (May 25)	May 27	Jun 1	Jun 21	Jun 28	Jun 30
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	May 27 (May 25)	May 27	Jun 1	Jun 30	Jul 1	Jul 6
2yr USD Interest Rate Swap (T1U) / 5yr USD Interest Rate Swap (F1U) / 7yr YSD Interest Rate Swap / 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	Jun 7	Jun 15	Jun 13	Jun 14	Jun 15

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 June 16, 2016 and the final storage reports on June 17, 2016. Grain storage debits and credits will be banked on June 20, 2016.

NYMEX/COMEX: Metals

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC) / Micro-Gold (MGC) / Silver (SI) / 1,000-oz Silver (SIL)/ Copper (HG)/Lead (LED)/ Aluminum (ALI) / Palladium (PA) / Platinum (PL)/ Zinc (ZNC)	Jun 28	May 31	Jun 1	Jun 29	Jun 30
Kilo-Gold (GCK)	Jun 10	Jun 14	Jun 15	Jun 14	Jun 15

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

NYMEX: June Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	May 12	May 13	May 16	Jun 1	Jun 30
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	May 20	May 23	May 24	Jun 1	Jun 30
LOOP Crude Oil Storage (LPS)	May 20	May 23	May 24	May 25	May 25
Western Canadian Select (WCS) Crude Oil (WCE)	May 16	May 16	May 16	Jun 1	Jun 30
Coal (QL)/Illinois Basin Coal (ILB)	May 25	May 26	May 26	Jun 1	Jun 30
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	May 26	May 27	May 27	Jun 1	Jun 30
Heating Oil (HO) / RBOB Gasoline (RB)	May 31	Jun 1	Jun 2	Jun 8	Jun 29
RGGI (RJ) (May)	May 31	Jun 1	Jun 2	Jun 3	Jun 3
RGGI (RJ) (Jun)	Jun 30	Jul 1	Jul 5	Jul 6	Jul 6
Conway Physical Propane In-Well (OPIS)(CPP)	Jun 29	Jun 29	Jun 29	Jun 30	Jun 30
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)	Jun 29	Jun 29	Jun 29	Jun 30	Jun 30
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)/ Emission Reduction Unit (ERU) (REU)	Jun 27	Jun 27	Jun 27	Jun 28	Jun 29
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*	May 27	May 27	N/A	May 31	May 31
Monthly Power Futures*	May 31	May 31	N/A	Jun 1	Jun 1

NYMEX: July Energy Contracts that Allocate in June

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
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

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (June)	Apr 29	May 2	May 2	Jun 1	Jun 30
Oman Crude Oil (OQ) (July)	May 31	Jun 1	Jun 1	Jul 1	Jul 31

Delivery Processing

Please be advised, due to Memorial Day on May 30, 2016, "First Intent Day" for CBT Grain & Financials and COMEX/NYMEX Metals has been modified to the schedule below:

First Intent Day

Friday, May 27, 2016

Notice/Invoice Day

Tuesday, May 31, 2016

Delivery Day

Wednesday, June 1, 2016

Please be advised, due to the Independence Day holiday on July 4, 2016, there will be a modified delivery cycle for the following CME/CBT Financials **ONLY** (2-Yr T-Note: 26; 3-Yr T-Note: 3yr; and 5-Yr T-Note: 25) 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/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