

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-323

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

DATE: August 17, 2016

Listed below are the relevant delivery dates for the September 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)	Sep 16 (Sep 14)	Sep 16	Sep 16	Sep 15	Sep 30	Oct 24
Currencies / Micro Currencies	N/A	Sep 19	Sep 21	Sep 19	Sep 19	Sep 21
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Sep 20	Sep 21	Sep 20	Sep 20	Sep 21
ED Bundles (BU2, BU3, BU5)	N/A	Sep 19	Sep 20	Sep 19	Sep 19	Sep 20

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 6	Sep 7	Sep 8
Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Soybean Meal (06) / Oats (O)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 14	Sep 15	Sep 16
Rough Rice (14) / Soybean Oil (07)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 14	Sep 22	Sep 23
KC Wheat (KW) / Mini-KC Wheat (MKC)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 14	Sep 29	Sep 30
Black Sea Wheat (BSW)	N/A	Sep 1	Sep 15	Aug 31	Sep 1	Sep 30
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 30	Oct 3	Oct 5
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10 Year Bond (TN)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 21	Sep 28	Sep 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) / 10yr USD Interest Rate Swap (N1U) / 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	Sept 13	Sep 21	Sep 19	Sep 20	Sep 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 September 15, 2016 and the final storage reports on September 16, 2016. Grain storage debits and credits will be banked on September 19, 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) / Physical Aluminum (ALI) / Palladium (PA) / Platinum (PL) / Lead (LED) / Zinc (ZNC)	Sep 28	Aug 31	Sep 1	Sep 29	Sep 30
Kilo-Gold (GCK)	Sep 15	Sep 20	Sep 21	Sep 20	Sep 21

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

NYMEX: September Energy Contracts

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) / LOOP 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
Heating Oil (HO) / RBOB Gasoline (RB)	Aug 31	Sep 1	Sep 2	Sep 9	Sep 29
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
Conway Physical Propane In-Well (OPIS)(CPP)	Sep 29	Sep 29	Sep 29	Sep 30	Sep 30

NYMEX: September 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)	Sep 29	Sep 29	Sep 29	Sep 30	Sep 30
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)	Sep 26	Sep 26	Sep 26	Sep 27	Sep 28
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) (Aug)	Aug 31	Sep 1	Sep 2	Sep 6	Sep 6
RGGI (RJ) (Sep)	Sept 30	Oct 3	Oct 4	Oct 5	Oct 5

NYMEX: October Energy Contracts that Allocate in September

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Sep 13	Sep 14	Sep 15	Oct 1	Oct 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Sep 20	Sep 21	Sep 22	Oct 1	Oct 31
LOOP Crude Oil Storage (LPS)	Sep 20	Sep 21	Sep 22	Sep 23	Sep 23
Western Canadian Select (WCS) Crude Oil (WCE)	Sep 16	Sep 16	Sep 16	Oct 1	Oct 31
Coal (QL) / Illinois Basin Coal (ILB)	Sep 27	Sep 28	Sep 28	Oct 1	Oct 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Sep 28	Sep 29	Sep 29	Oct 1	Oct 31
Monthly Power Futures*	Sep 29	Sep 29	N/A	Sep 30	Sep 30
Monthly Power Futures*	Sep 30	Sep 30	N/A	Oct 3	Oct 3

DME

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

*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>

Delivery Processing

Please be advised, due to the Labor Day holiday on Monday, September 5, 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, September 1, 2016

Friday, September 2, 2016

Notice/Invoice Day

Friday, September 2, 2016

Tuesday, September 6, 2016

Delivery Day

Tuesday, September 6, 2016

Wednesday, September 7, 2016

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