

**TO:** Clearing Member Firms; Back Office Managers  
**FROM:** CME Clearing  
**ADVISORY #:** 15-272  
**SUBJECT:** **CME Group Delivery Dates for December 2015**  
**DATE:** November 19, 2015

Listed below are the relevant delivery dates for the December 2015 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 7 (Dec 3)	Dec 7	Dec 17	Dec 31	Jan 6	Jan 19
Currencies / Micro Currencies	N/A	Dec 14	Dec 16	Dec 14	Dec 14	Dec 16
Canadian Dollar / Micro CAD / Turkish Lira	N/A	Dec 15	Dec 16	Dec 15	Dec 15	Dec 16
South African Rand (RA) / U.S. Dollar/South African Rand (ZAR)	N/A	Dec 14	Dec 17	Dec 14	Dec 14	Dec 17
ED Bundles (BU2, BU3, BU5)	N/A	Dec 14	Dec 15	Dec 14	Dec 14	Dec 15

**CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 3	Dec 4	Dec 7
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybean Meal (06)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 14	Dec 15	Dec 16
Soybean Oil (07)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 14	Dec 22	Dec 23
KC Wheat (KW) / Mini-KC Wheat (MKC)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 14	Dec 30	Dec 31
Black Sea Wheat (BSW)	N/A	Dec 1	Dec 15	Nov 30	Dec 1	Dec 31
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 31	Jan 4	Jan 6
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE)	Nov 27 (Nov 24)	Nov 27	Dec 1	Dec 21	Dec 29	Dec 31

**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 8	Dec 16	Dec 14	Dec 15	Dec 16

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 16, 2015 and the final storage reports on December 17, 2015. Grain storage debits and credits will be banked on December 18, 2015.

**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)	Dec 29	Nov 30	Dec 1	Dec 30	Dec 31
Kilo-Gold (GCK)	Dec 11	Dec 15	Dec 16	Dec 15	Dec 16

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on December 29, 2015 and the final storage reports on December 30, 2015. Metal storage debits and credits will be banked on December 31, 2015.

**NYMEX: December Energy Contracts**

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Nov 11	Nov 12	Nov 13	Dec 1	Dec 31
Crude Oil (CL) / LOOP Gulf Coast Sour Crude Oil (MB)	Nov 20	Nov 23	Nov 24	Dec 1	Dec 31
LOOP Crude Oil Storage (LPS)	Nov 20	Nov 23	Nov 24	Nov 25	Nov 25
Western Canadian Select (WCS) Crude Oil (WCE)	Nov 17	Nov 17	Nov 17	Dec 1	Dec 31
Coal (QL) / Illinois Basin Coal (ILB)	Nov 24	Nov 25	Nov 25	Dec 1	Dec 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Nov 25	Nov 27	Nov 27	Dec 1	Dec 31
Heating Oil (HO) / RBOB Gasoline (RB)	Nov 30	Dec 1	Dec 2	Dec 8	Dec 30
Monthly Power Futures*	Nov 27	Nov 27	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 30	Dec 30	Dec 30	Dec 31	Dec 31

***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 30	Dec 30	Dec 30	Dec 31	Dec 31
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)	Dec 14	Dec 14	Dec 14	Dec 15	Dec 16
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 3	Dec 3
RGGI (RJ) (Dec)	Dec 31	Jan 4	Jan 5	Jan 6	Jan 6

***NYMEX: January Energy Contracts that Allocate in December***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Dec 14	Dec 15	Dec 16	Jan 1	Jan 31
Crude Oil (CL) / LOOP Gulf Coast Sour Crude Oil (MB)	Dec 21	Dec 22	Dec 23	Jan 1	Jan 31
LOOP Crude Oil Storage (LPS)	Dec 21	Dec 22	Dec 23	Dec 24	Dec 24
Western Canadian Select (WCS) Crude Oil (WCE)	Dec 15	Dec 15	Dec 15	Jan 1	Jan 31
Coal (QL) / Illinois Basin Coal (ILB)	Dec 28	Dec 29	Dec 29	Jan 1	Jan 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Dec 29	Dec 30	Dec 30	Jan 1	Jan 31
Monthly Power Futures*	Dec 30	Dec 30	N/A	Dec 31	Dec 31
Monthly Power Futures*	Dec 31	Dec 31	N/A	Jan 4	Jan 4

***DME***

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Dec)	Oct 30	Nov 2	Nov 2	Dec 1	Dec 31
Oman Crude Oil (OQ) (Jan)	Nov 30	Dec 1	Dec 1	Jan 1	Jan 31

\*For a list of Power contracts affected please see SER-7415:

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7415.pdf>

**Delivery Processing**

Please be advised, due to the Christmas day holiday on December 25, 2015, there will be a modified delivery cycle for CBT Grains & Financials and COMEX/NYMEX Metal intents submitted on the following days:

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Wednesday, December 23, 2015	Thursday, December 24, 201	Monday, December 28, 2015
Thursday, December 24, 2015	Monday, December 28, 2015	Tuesday, December 29, 2015

**Live Cattle**

Please be advised, per rule 10104..A.2, live graded deliveries that would occur on Christmas Eve or New Year's Eve shall occur on the next business day. The following tender dates shall have the same delivery date (single day capacity limits apply):

<u>Intent Days</u>	<u>Delivery Day</u>
Monday, December 14 and Tuesday, December 15, 2015	Monday, December 28, 2015
Monday, December 21 and Tuesday, December 22, 2015	Monday, January 4, 2016

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