

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-540

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

DATE: December 22, 2016

Listed below are the relevant delivery dates for the January 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)	Jan 17 (Jan 12)	Jan 17	Jan 17	Jan 13	Jan 31	Feb 23
Mexican Peso (MP) / South African Rand (RA) / USD/ZAR (ZAR)/Offshore Chinese Renminbi (CNH)/E-Micro Offshore Chinese Renminbi (MNH)	N/A	Jan 13	Jan 18	Jan 13	Jan 13	Jan 18

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Dec 29 (Dec 27)	Dec 29	Jan 3	Jan 5	Jan 6	Jan 9
Soybean (S) / Mini-Soybean (YK) / Soybean Meal (06)	Dec 29 (Dec 27)	Dec 29	Jan 3	Jan 13	Jan 17	Jan 18
Soybean Oil (07)/Rough Rice (14)	Dec 29 (Dec 27)	Dec 29	Jan 3	Jan 13	Jan 24	Jan 25

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 January 13, 2017 and the final storage reports on January 17, 2017. Grain storage debits and credits will be banked on January 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) / Aluminum (ALI) / Platinum (PL) / Palladium (PA) / Zinc (ZNC) / Lead (LED)	Jan 27	Dec 30	Jan 3	Jan 30	Jan 31
Kilo-Gold (GCK)	Jan 12	Jan 17	Jan 18	Jan 17	Jan 18

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on January 27, 2017 and the final storage reports on January 30, 2017. Metal storage debits and credits will be banked on January 31, 2017.

NYMEX: January Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Dec 13	Dec 14	Dec 15	Jan 1	Jan 31
Light Sweet Crude Oil (CL) / 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
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
Heating Oil (HO) / RBOB Gasoline (RB)	Dec 30	Jan 3	Jan 4	Jan 10	Jan 30
Conway Physical Propane In-Well (OPIS)(CPP)	Jan 30	Jan 30	Jan 30	Jan 31	Jan 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)	Jan 30	Jan 30	Jan 30	Jan 31	Jan 31
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)	Jan 30	Jan 30	Jan 30	Jan 31	Feb 1
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
RGGI (RJ) (December)	Dec 30	Jan 3	Jan 4	Jan 5	Jan 5
RGGI (RJ) (January)	Jan 31	Feb 1	Feb 2	Feb 3	Feb 3
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

NYMEX: February Energy Contracts that Allocate in January

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Jan 10	Jan 11	Jan 12	Feb 1	Feb 28
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Jan 20	Jan 23	Jan 24	Feb 1	Feb 28
LOOP Crude Oil Storage (LPS)	Jan 20	Jan 23	Jan 24	Jan 25	Jan 25
Western Canadian Select (WCS) Crude Oil (WCE)	Jan 17	Jan 17	Jan 17	Feb 1	Feb 28
Illinois Basin Coal (ILB)	Jan 26	Jan 27	Jan 27	Feb 1	Feb 28
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Jan 27	Jan 30	Jan 30	Feb 1	Feb 28
Monthly Power Futures*	Jan 30	Jan 30	N/A	Jan 31	Jan 31
Monthly Power Futures*	Jan 31	Jan 31	N/A	Feb 1	Feb 1

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (January)	Nov 30	Dec 1	Dec 1	Jan 1	Jan 31
Oman Crude Oil (OQ) (February)	Dec 30	Jan 3	Jan 3	Feb 1	Feb 28

- Please be advised, due to **both** the New Year's and Martin Luther King Jr. holidays in January, 2017, there will be a modified delivery cycle for CBT Grain and COMEX/NYMEX Metal intents submitted on the following days:

New Years' DayIntent Day

Thursday, December 29, 2016
Friday, December 30, 2016

Notice/Invoice Day

Friday, December 30, 2016
Tuesday, January 3, 2017

Delivery Day

Tuesday, January 3, 2017
Wednesday, January 4, 2017

Martin Luther King Jr. DayIntent Day

Thursday, January 12, 2017
Friday, January 13, 2017

Notice/Invoice Day

Friday, January 13, 2017
Tuesday, January 17, 2017

Delivery Day

Tuesday, January 17, 2017
Wednesday, January 18, 2017

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