

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 15-449

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

DATE: December 28, 2015

Listed below are the relevant delivery dates for the January 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)	Jan 19 (Jan 14)	Jan 19	Jan 19	Jan 15	Jan 29	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 15	Jan 20	Jan 15	Jan 15	Jan 20

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Dec 30 (Dec 28)	Dec 30	Jan 4	Jan 6	Jan 7	Jan 8
Soybean (S) / Mini-Soybean (YK) / Soybean Meal (06)	Dec 30 (Dec 28)	Dec 30	Jan 4	Jan 14	Jan 15	Jan 19
Soybean Oil (07)/Rough Rice (14)	Dec 30 (Dec 28)	Dec 30	Jan 4	Jan 14	Jan 25	Jan 26

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 14, 2016 and the final storage reports on January 15, 2016. Grain storage debits and credits will be banked on January 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)/Platinum (PL)/Palladium (PA)/ Zinc (ZNC)	Jan 27	Dec 31	Jan 4	Jan 28	Jan 29
Kilo-Gold (GCK)	Jan 14	Jan 19	Jan 20	Jan 19	Jan 20

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on January 27, 2016 and the final storage reports on January 28, 2016. Metal storage debits and credits will be banked on January 29, 2016.

NYMEX: January Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Dec 14	Dec 15	Dec 16	Jan 1	Jan 31
Light Sweet Crude Oil (CL) / 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
Heating Oil (HO) / RBOB Gasoline (RB)	Dec 31	Jan 4	Jan 5	Jan 9	Jan 28
Conway Physical Propane In-Well (OPIS)(CPP)	Jan 28	Jan 28	Jan 28	Jan 29	Jan 29
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 28	Jan 28	Jan 28	Jan 29	Jan 29
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL)	Jan 25	Jan 25	Jan 25	Jan 26	Jan 27
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 31	Jan 4	Jan 5	Jan 6	Jan 6
RGGI (RJ) (January)	Jan 29	Feb 1	Feb 2	Feb 3	Feb 3
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

NYMEX: February Energy Contracts that Allocate in January

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Jan 12	Jan 13	Jan 14	Feb 1	Feb 29
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Jan 20	Jan 21	Jan 22	Feb 1	Feb 29
LOOP Crude Oil Storage (LPS)	Jan 20	Jan 21	Jan 22	Jan 25	Jan 25
Western Canadian Select (WCS) Crude Oil (WCE)	Jan 18	Jan 18	Jan 18	Feb 1	Feb 29
Coal (QL)/Illinois Basin Coal (ILB)	Jan 26	Jan 27	Jan 27	Feb 1	Feb 29
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Jan 27	Jan 28	Jan 28	Feb 1	Feb 29
Monthly Power Futures*	Jan 28	Jan 28	N/A	Jan 29	Jan 29
Monthly Power Futures*	Jan 29	Jan 29	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 31	Jan 4	Jan 4	Feb 1	Feb 29

- Please be advised, due to **both** the New Year's and Martin Luther King Jr. holidays in January, 2016, there will be a modified delivery cycle for CBT Grain and COMEX/NYMEX Metal intents submitted on the following days:

New Years' Day

Intent Day

Wednesday, December 30, 2015
Thursday, December 31, 2015

Notice/Invoice Day

Thursday, December 31, 2015
Monday, January 4, 2016

Delivery Day

Monday, January 4, 2016
Tuesday, January 5, 2016

Martin Luther King Jr. Day

Intent Day

Thursday, January 14, 2016
Friday, January 15, 2016

Notice/Invoice Day

Friday, January 15, 2016
Tuesday, January 19, 2016

Delivery Day

Tuesday, January 19, 2016
Wednesday, January 20, 2016

*For a list of Power contracts affected please see the following SERs:

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7253RR.pdf>

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7342.pdf>

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/files/SER-7401.pdf>

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

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