

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 16-045
SUBJECT: **CME Group Delivery Dates for February 2016**
DATE: January 22, 2016

Listed below are the relevant delivery dates for February 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)	Feb 8 (Feb 4)	Feb 8	Feb 19	Feb 29	Mar 3	Mar 15
Mexican Peso (MP) / South African Rand (RA) / USD/ZAR (ZAR) / Offshore Chinese Renminbi (CNH) / E-Micro Offshore Chinese Renminbi (MNH)	N/A	Feb 12	Feb 17	Feb 12	Feb 12	Feb 17

CBOT

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Jan 28 (Jan 26)	Jan 28	Feb 1	Feb 3	Feb 4	Feb 5

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 February 16, 2016 and the final storage reports on February 17, 2016. Grain storage debits and credits will be banked on February 18, 2016.

NYMEX/COMEX: Metals

Products	Last Trade	First Notice Day	First Delivery	Last Notice Day	Last Delivery
Gold (GC) / Micro-Gold (MGC) / Silver (SI) / 1000-oz Silver (SIL) / Copper (HG)/ Lead (LED)/ Aluminum (ALI) / Palladium (PA) / Platinum (PL)/Zinc (ZNC)	Feb 25	Jan 29	Feb 1	Feb 26	Feb 29
Kilo-Gold (GCK)	Feb 11	Feb 16	Feb 17	Feb 16	Feb 17

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on February 25, 2016 and the final storage reports on February 26, 2016. Metal storage debits and credits will be banked on February 29, 2016.

NYMEX: February Energy Contracts

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
Heating Oil (HO) / RBOB Gasoline (RB)	Jan 29	Feb 1	Feb 2	Feb 6	Feb 28
Conway Physical Propane In-Well (OPIS)(CPP)	Feb 26	Feb 26	Feb 26	Feb 29	Feb 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)	Feb 26	Feb 26	Feb 26	Feb 29	Feb 29
In Delivery Month European Union Allowance (EUA) (6T) / Certified Emission Reduction Plus (CPL) / Emission Reduction Unit (ERU) (REU)	Feb 29	Feb 29	Feb 29	Mar 1	Mar 2
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) (January)	Jan 29	Feb 1	Feb 2	Feb 3	Feb 3
RGGI (RJ) (February)	Feb 29	Mar 1	Mar 2	Mar 3	Mar 3
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

NYMEX: March Energy Contracts that Allocate in February

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
REBCO (RE)	Feb 10	Feb 11	Feb 12	Mar 1	Mar 31
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Feb 22	Feb 23	Feb 24	Mar 1	Mar 31
LOOP Crude Oil Storage (LPS)	Feb 22	Feb 23	Feb 24	Feb 25	Feb 25
Western Canadian Select (WCS) Crude Oil (WCE)	Feb 16	Feb 16	Feb 16	Mar 1	Mar 31
Coal (QL)/Illinois Basin Coal (ILB)	Feb 24	Feb 25	Feb 25	Mar 1	Mar 31
Natural Gas (NG) / Henry Hub Nat. Gas Last Day Physically-Delivered (MNG)	Feb 25	Feb 26	Feb 26	Mar 1	Mar 31
Monthly Power Futures*	Feb 26	Feb 26	N/A	Feb 29	Feb 29
Monthly Power Futures*	Feb 29	Feb 29	N/A	Mar 1	Mar 1

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (February)	Dec 31	Jan 4	Jan 4	Feb 1	Feb 29
Oman Crude Oil (OQ) (March)	Jan 29	Feb 1	Feb 1	Mar 1	Mar 31

Please be advised, due to the Presidents' Day holiday on February 15, 2016, there will be a modified delivery cycle for CBT Grain and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, February 11, 2016

Friday, February 12, 2016

Notice/Invoice Day

Friday, February 12, 2016

Tuesday, February 16, 2016

Delivery Day

Tuesday, February 16, 2016

Wednesday, February 17, 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>

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

<http://www.cmegroup.com/tools-information/lookups/advisories/ser/SER-7358.pdf>

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