

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
NOTICE #: 21-031
SUBJECT: **CME Group Delivery Dates for February 2021**
DATE: 21 January 2021

Listed below are the relevant delivery dates for the February 2021 contracts for the Chicago Mercantile Exchange Inc. (“CME”), Board of Trade of the City of Chicago, Inc. (“CBOT”), New York Mercantile Exchange, Inc. (“NYMEX”), Commodity Exchange Inc. (“COMEX”) and the Dubai Mercantile Exchange Limited (“DME”):

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 26	Mar 1	Mar 15
Mexican Peso (MP) / South African Rand (RA) / USD/ZAR (ZAR) / British Pound (BP) / Euro (EC) / Japanese Yen (J1) / Australian Dollar (AD) / Euro-British Pound (RP)	N/A	Feb 12	Feb 17	Feb 12	Feb 12	Feb 17
Canadian Dollar (C1)	N/A	Feb 16	Feb 17	Feb 16	Feb 16	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, 2021 and the final storage reports on February 17, 2021. Grain storage debits and credits will be banked on February 18, 2021.

NYMEX/COMEX: Metals

Products	Last Trade	First Intent	First Notice Day	First Delivery	Last Intent	Last Notice Day	Last Delivery
Gold (GC) / Micro-Gold (MGC) / Gold (Enhanced Delivery) (4GC) / Silver (SI) / 1,000-oz Silver (SIL) / Copper (HG) / Lead (LED) / Aluminum (ALI) / Palladium (PA) / Micro Palladium (PAM) / Platinum (PL) / Zinc (ZNC)	Feb 24	Jan 28	Jan 29	Feb 1	Feb 25	Feb 25	Feb 26
Kilo-Gold (GCK)	Feb 10	Feb 11	Feb 16	Feb 17	Feb 11	Feb 16	Feb 17
London Spot Gold (GSP) / London Spot Silver (SSP)	Date of Contract -2 Business Days	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract

CME Group will provide the COMEX/NYMEX Metal products preliminary storage reports on February 24, 2021 and the final storage reports on February 25, 2021. Metal storage debits and credits will be banked on February 26, 2021.

NYMEX: February Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / WTI Houston Crude (HCL) / Gulf Coast Sour Crude Oil (MB)	Jan 20	Jan 21	Jan 22	Feb 1	Feb 28
LOOP Crude Oil Storage (LPS)	Jan 20	Jan 21	Jan 22	Jan 25	Jan 25
Western Canadian Select (WCS) Crude Oil (WCE)	Jan 15	Jan 15	Jan 15	Feb 1	Feb 28
Natural Gas (NG)	Jan 27	Jan 28	Jan 28	Feb 1	Feb 28
Heating Oil (HO) / RBOB Gasoline (RB)	Jan 29	Feb 1	Feb 2	Feb 6	Feb 25
Conway Physical Propane In-Well (OPIS)(CPP)	Feb 25	Feb 25	Feb 25	Feb 26	Feb 26
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 25	Feb 25	Feb 25	Feb 26	Feb 26
RGGI (RJ) (January)	Jan 29	Feb 1	Feb 2	Feb 3	Feb 3
RGGI (RJ) (February)	Feb 26	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
California Carbon Allowance Vintage-Specific Futures (2021 CC1/2022 CC2/2023 CC3)	Feb 23	Feb 25	Feb 25	Feb 26	Feb 26
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Jan 28	Jan 28	Jan 28	Feb 1	Feb 28
UK NBP Natural Gas Daily Futures (NBD) / Dutch TTF Natural Gas Daily Futures (TTD)	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract	Date of Contract
Gulf Coast LNG Export (LNG)	Dec 29	Jan 6	Jan 6	Feb 1	Feb 28

NYMEX: March Energy Contracts that Stop Trading in January and Allocate in February

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG)	Jan 27	Feb 3	Feb 3	Mar 1	Mar 31

NYMEX: March Energy Contracts that Allocate in February

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / WTI Houston Crude (HCL) / 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 11	Feb 11	Feb 11	Mar 1	Mar 31
Natural Gas (NG)	Feb 24	Feb 25	Feb 25	Mar 1	Mar 31
Monthly Power Futures	Feb 25	Feb 25	N/A	Feb 26	Feb 26
Monthly Power Futures	Feb 26	Feb 26	N/A	Mar 1	Mar 1
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Feb 25	Feb 25	Feb 25	Mar 1	Mar 31
UK NBP Natural Gas Daily Futures (NBD) / Dutch TTF Natural Gas Daily Futures (TTD)	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract	Date of Contract

HCL Dock Space*

Products	Allocation of Dock Space	QTY Nomination Due	First Loading	Last Loading
WTI Houston Crude Oil (HCL) (Mar)	Jan 15	Feb 11	Mar 11	Apr 10
WTI Houston Crude Oil (HCL) (Apr)	Feb 12	Mar 11	Apr 11	May 10

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 28
Oman Crude Oil (OQ) (March)	Jan 29	Feb 1	Feb 1	Mar 1	Mar 31

Delivery Processing

Please be advised, due to the Presidents' Day holiday on February 15, 2021, there will be a modified delivery cycle for COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, February 11, 2021
Friday, February 12, 2021

Notice/Invoice Day

Friday, February 12, 2021
Tuesday, February 16, 2021

Delivery Day

Tuesday, February 16, 2021
Wednesday, February 17, 2021

*HCL Dock Space is a new process introduced by CME Group and Enterprise Houston Ship Channel, L.P. to allow market participants to load full ship cargoes of HCL specification crude oil, post pipeline delivery of the HCL futures contract. For more information, please see:

<https://www.cmegroup.com/trading/energy/light-sweet-crude-oil/wti-houston-crude-oil-futures.html>

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