

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 22-199

SUBJECT: **CME Group Delivery Dates for June 2022**

DATE: 19 May 2022

Listed below are the relevant delivery dates for the June 2022 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)	Jun 6 (Jun 2)	Jun 6	Jun 16	Jun 30	Jul 1	Jul 18
Currencies / Micro Currencies	N/A	Jun 13	Jun 15	Jun 13	Jun 13	Jun 15
Canadian Dollar / Micro CAD	N/A	Jun 14	Jun 15	Jun 14	Jun 14	Jun 15
Nearby BTIC+ on E-mini S&P 500 Stock Price Index (ES1) / Deferred BTIC+ on E-mini S&P 500 Stock Price Index (ES2) / TACO+ on E-mini S&P 500 Stock Price Index (EQ1)	N/A	Date of Contract -1 Business Day	Date of Contract	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	May 27 (May 25)	May 27	Jun 1	Jun 3	Jun 6	Jun 7
10yr Note (21) / T- Bond (17) / Ultra T-Bond (UBE) / Ultra 10yr T-Note (TN) / 20yr T-Bond (TWE)	May 27 (May 25)	May 27	Jun 1	Jun 21	Jun 28	Jun 30
2yr Note (26) / 3yr Note (3yr) / 5yr Note (25)	May 27 (May 25)	May 27	Jun 1	Jun 30	Jul 1	Jul 6
USD MAC Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Jun 7	Jun 15	Jun 13	Jun 14	Jun 15
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	Jun 7	Jun 15	Jun 13	Jun 14	Jun 15

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 June 16, 2022 and the final storage reports on June 17, 2022. Grain storage debits and credits will be banked on June 21, 2022.

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)	Jun 28	May 27	May 31	Jun 1	Jun 29	Jun 29	Jun 30
Kilo-Gold (GCK)	Jun 10	Jun 13	Jun 14	Jun 15	Jun 13	Jun 14	Jun 15
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 June 28, 2022 and the final storage reports on June 29, 2022. Metal storage debits and credits will be banked on June 30, 2022.

NYMEX: June Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	May 20	May 23	May 24	Jun 1	Jun 30
LOOP Crude Oil Storage (LPS)	May 20	May 23	May 24	May 25	May 25
Western Canadian Select (WCS) Crude Oil (WCE)	May 16	May 16	May 16	Jun 1	Jun 30
Henry Hub Natural Gas (NG)	May 26	May 27	May 27	Jun 1	Jun 30
Heating Oil (HO) / RBOB Gasoline (RB)	May 31	Jun 1	Jun 2	Jun 8	Jun 29
RGGI (RJ) (May)	May 31	Jun 1	Jun 2	Jun 3	Jun 3
RGGI (RJ) (Jun)	Jun 30	Jul 1	Jul 5	Jul 6	Jul 6
Conway Physical Propane In-Well (OPIS)(CPP)	Jun 29	Jun 29	Jun 29	Jun 30	Jun 30
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)	Jun 29	Jun 29	Jun 29	Jun 30	Jun 30
Monthly Power Futures	May 27	May 27	N/A	May 31	May 31
Monthly Power Futures	May 31	May 31	N/A	Jun 1	Jun 1
CBL California Carbon Allowance (CCA) Vintage-Specific (2021 CC1/2022 CC2/2023 CC3)	Jun 27	Jun 29	Jun 29	Jun 30	Jun 30
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	May 27	May 27	May 27	Jun 1	Jun 30
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
CBL Global Emissions Offset (GEO) / CBL Nature-Based Global Emissions Offset (NGO)	Jun 27	Jun 28	Jun 28	Jun 30	Jun 30

NYMEX: LNG

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG1M2)*	Apr 27	May 4	May 4	Jun 5	Jun 11
Gulf Coast LNG Export (LNG2M2)*	Apr 27	May 4	May 4	Jun 12	Jun 18
Gulf Coast LNG Export (LNG3M2)*	Apr 27	May 4	May 4	Jun 19	Jun 25
Gulf Coast LNG Export (LNG4M2)*	Apr 27	May 4	May 4	Jun 26	Jul 2
Gulf Coast LNG Export (LNG1N2)*	May 26	Jun 3	Jun 3	Jul 3	Jul 9
Gulf Coast LNG Export (LNG2N2)*	May 26	Jun 3	Jun 3	Jul 10	Jul 16
Gulf Coast LNG Export (LNG3N2)*	May 26	Jun 3	Jun 3	Jul 17	Jul 23
Gulf Coast LNG Export (LNG4N2)*	May 26	Jun 3	Jun 3	Jul 24	Jul 30
Gulf Coast LNG Export (LNG5N2)*	May 26	Jun 3	Jun 3	Jul 31	Aug 6
Gulf Coast LNG Export (LNG1Q2)*	Jun 28	Jul 6	Jul 6	Aug 7	Aug 13
Gulf Coast LNG Export (LNG2Q2)*	Jun 28	Jul 6	Jul 6	Aug 14	Aug 20
Gulf Coast LNG Export (LNG3Q2)*	Jun 28	Jul 6	Jul 6	Aug 21	Aug 27
Gulf Coast LNG Export (LNG4Q2)*	Jun 28	Jul 6	Jul 6	Aug 28	Sep 3

*Contract date codes will show in FEC using the Sunday date of the ticket week. E.G.: LNG1M2 will show as LNG 20220605

NYMEX: July Energy Contracts that Allocate in June

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Jun 21	Jun 22	Jun 23	Jul 1	Jul 31
LOOP Crude Oil Storage (LPS)	Jun 21	Jun 22	Jun 23	Jun 24	Jun 24
Western Canadian Select (WCS) Crude Oil (WCE)	Jun 15	Jun 15	Jun 15	Jul 1	Jul 31
Henry Hub Natural Gas (NG)	Jun 28	Jun 29	Jun 29	Jul 1	Jul 31
Monthly Power Futures	Jun 29	Jun 29	N/A	Jun 30	Jun 30
Monthly Power Futures	Jun 30	Jun 30	N/A	Jul 1	Jul 1
UK NBP Natural Gas Calendar Monthly Future (UKG) / Dutch TTF Natural Gas Calendar Month Future (TTF)	Jun 29	Jun 29	Jun 29	Jul 1	Jul 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

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Jun)	Apr 29	May 2	May 2	Jun 1	Jun 30
Oman Crude Oil (OQ) (Jul)	May 31	Jun 1	Jun 1	Jul 1	Jul 31
Oman Crude Oil (OQ) (Aug)	Jun 30	Jul 1	Jul 1	Aug 1	Aug 31

Delivery Processing

Please be advised, due to the Memorial Day Holiday on May 30, 2022, there will be a modified delivery cycle for CBOT Grains, Treasuries, and COMEX/NYMEX Metal intents submitted on the following days:

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Friday, May 27, 2022	Tuesday, May 31, 2022	Wednesday, June 1, 2022

Please be advised, due to the Juneteenth Holiday on June 19, 2022 (Observed June 20, 2022), there will be a modified delivery cycle for CBOT Treasuries, and COMEX/NYMEX Metal intents submitted on the following days:

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Thursday, June 16, 2022	Friday, June 17, 2022	Tuesday, June 21, 2022
Friday, June 17, 2022	Tuesday, June 21, 2022	Wednesday, June 22, 2022

Please be advised, due to the Independence Day holiday on July 4, 2022, there will be a modified delivery cycle for CBOT Treasury intents submitted on the following days:

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Thursday, June 30, 2022	Friday, July 1, 2022	Tuesday, July 5, 2022
Friday, July 1, 2022	Tuesday, July 5, 2022	Wednesday, July 6, 2022

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