

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 22-320

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

DATE: 22 August 2022

Listed below are the relevant delivery dates for the September 2022 futures 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
Random Length Lumber (LB)	Sep 16 (Sep 14)	Sep 16	Sep 16	Sep 15	Sep 30	Oct 24
Lumber (LBR)	N/A	Sep 23	Sep 26	Sep 15	Sep 23	Oct 31
Currencies / Micro Currencies	N/A	Sep 19	Sep 21	Sep 19	Sep 19	Sep 21
Canadian Dollar / Micro CAD	N/A	Sep 20	Sep 21	Sep 20	Sep 20	Sep 21
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)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 6	Sep 7	Sep 8
Corn (C) / Mini-Corn (YC) / Soybean (S) / Mini-Soybean (YK) / Wheat (W) / Mini-Wheat (YW) / Soybean Meal (06) / Oats (O) / KC Wheat (KW) / Mini-KC Wheat (MKC) / Rough Rice (14)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 14	Sep 15	Sep 16
Soybean Oil (07)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 14	Sep 22	Sep 23
2-Year U.S. Treasury Note (26) / 3-Year U.S. Treasury Note (3YR) / 5-Year U.S. Treasury Note (25)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 30	Oct 3	Oct 5
10-Year U.S. Treasury Note (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10 Year Bond (TN) / 20-Year U.S. Treasury Bond (TWE)	Aug 30 (Aug 26)	Aug 30	Sep 1	Sep 21	Sep 28	Sep 30
USD Interest Rate Swaps – 2yr (T1U) / 5yr (F1U) / 7yr (S1U) / 10yr (N1U) / 20yr (E1U) / 30yr (B1U)	N/A	Sep 13	Sep 21	Sep 19	Sep 20	Sep 21
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	Sep 13	Sep 21	Sep 19	Sep 20	Sep 21

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 September 15, 2022 and the final storage reports on September 16, 2022. Grain storage debits and credits will be banked on September 19, 2022.

NYMEX/COMEX: Metals

Products	Last Trade	First Intent	First Notice Day	First Delivery	Last Intent	Last Notice Day	Last Delivery
Gold (GC) / Gold (Enhanced Delivery) (4GC) / Silver (SI) / 1,000-oz Silver (SIL) / Copper (HG) / Lead (LED) / Aluminum (ALI) / Palladium (PA) / E-Micro Palladium (PAM) / Platinum (PL) / Zinc (ZNC)	Sep 28	Aug 30	Aug 31	Sep 1	Sep 29	Sep 29	Sep 30
Kilo-Gold (GCK)	Sep 16	Sep 19	Sep 20	Sep 21	Sep 19	Sep 20	Sep 21
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 September 28, 2022 and the final storage reports on September 29, 2022. Metal storage debits and credits will be banked on September 30, 2022.

NYMEX: September 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)	Aug 22	Aug 23	Aug 24	Sep 1	Sep 30
LOOP Crude Oil Storage (LPS)	Aug 22	Aug 23	Aug 24	Aug 25	Aug 25
Western Canadian Select (WCS) Crude Oil (WCE)	Aug 17	Aug 17	Aug 17	Sep 1	Sep 30
Henry Hub Natural Gas (NG)	Aug 29	Aug 30	Aug 30	Sep 1	Sep 30
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Aug 31	Sep 1	Sep 2	Sep 9	Sep 29
RGGI (RJ) (Aug)	Aug 31	Sep 1	Sep 2	Sep 6	Sep 6
RGGI (RJ) (Sep)	Sep 30	Oct 3	Oct 4	Oct 5	Oct 5
Conway Physical Propane In-Well (OPIS)(CPP)	Sep 29	Sep 29	Sep 29	Sep 30	Sep 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)	Sep 29	Sep 29	Sep 29	Sep 30	Sep 30
Monthly Power	Aug 30	Aug 30	N/A	Aug 31	Aug 31
Monthly Power	Aug 31	Aug 31	N/A	Sep 1	Sep 1
CBL California Carbon Allowance (CCA) Vintage-Specific (2021 CC1/2022 CC2/2023 CC3)	Sep 27	Sep 29	Sep 29	Sep 30	Sep 30
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Aug 30	Aug 30	Aug 30	Sep 1	Sep 30
UK NBP Natural Gas Daily (NBD) / Dutch TTF Natural Gas Daily (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) / CBL Core Global Emissions Offset (CGO) / CBL Core Global Emissions Offset Trailing (C-GEO-TR) (COT)	Sep 27	Sep 28	Sep 28	Sep 30	Sep 30

NYMEX: LNG

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG1U2)*	Jul 27	Aug 3	Aug 3	Sep 4	Sep 10
Gulf Coast LNG Export (LNG2U2)*	Jul 27	Aug 3	Aug 3	Sep 11	Sep 17
Gulf Coast LNG Export (LNG3U2)*	Jul 27	Aug 3	Aug 3	Sep 18	Sep 24
Gulf Coast LNG Export (LNG4U2)*	Jul 27	Aug 3	Aug 3	Sep 25	Oct 1
Gulf Coast LNG Export (LNG1V2)*	Aug 29	Sep 6	Sep 6	Oct 2	Oct 8
Gulf Coast LNG Export (LNG2V2)*	Aug 29	Sep 6	Sep 6	Oct 9	Oct 15
Gulf Coast LNG Export (LNG3V2)*	Aug 29	Sep 6	Sep 6	Oct 16	Oct 22
Gulf Coast LNG Export (LNG4V2)*	Aug 29	Sep 6	Sep 6	Oct 23	Oct 29
Gulf Coast LNG Export (LNG5V2)*	Aug 29	Sep 6	Sep 6	Oct 30	Nov 5
Gulf Coast LNG Export (LNG1X2)*	Sep 28	Oct 5	Oct 5	Nov 6	Nov 12
Gulf Coast LNG Export (LNG2X2)*	Sep 28	Oct 5	Oct 5	Nov 13	Nov 19
Gulf Coast LNG Export (LNG3X2)*	Sep 28	Oct 5	Oct 5	Nov 20	Nov 26
Gulf Coast LNG Export (LNG4X2)*	Sep 28	Oct 5	Oct 5	Nov 27	Dec 3

*Contract date codes will show in FEC using the Sunday date of the ticket week. E.G.: LNG1U2 will show as LNG 20220904

NYMEX: October Energy Contracts that Allocate in September

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL) / Gulf Coast Sour Crude Oil (MB)	Sep 20	Sep 21	Sep 22	Oct 1	Oct 31
LOOP Crude Oil Storage (LPS)	Sep 20	Sep 21	Sep 22	Sep 23	Sep 23
Western Canadian Select (WCS) Crude Oil (WCE)	Sep 15	Sep 15	Sep 15	Oct 1	Oct 31
Henry Hub Natural Gas (NG)	Sep 28	Sep 29	Sep 29	Oct 1	Oct 31
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Sep 29	Sep 29	Sep 29	Oct 1	Oct 31
UK NBP Natural Gas Daily (NBD) / Dutch TTF Natural Gas Daily (TTD)	Date of Contract -1 Business Day	Date of Contracts -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) (Sep)	Jul 29	Aug 1	Aug 1	Sep 1	Sep 30
Oman Crude Oil (OQ) (Oct)	Aug 31	Sep 1	Sep 1	Oct 1	Oct 31
Oman Crude Oil (OQ) (Nov)	Sep 30	Oct 3	Oct 3	Nov 1	Nov 30

Transform Products*

Products	Last Trade	Instructions Due	Delivery
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)	Date of Contract -1 Business Day	Date of Contract -1 Business Day	Date of Contract
Monthly Power (October)	Sep 29	Sep 29	Sep 30
Monthly Power (October)	Sep 30	Sep 30	Oct 3

*Per Advisory Notice [22-318](#), as of Friday, September 23, 2022, instructions must be submitted to the FECPlus Positions application for delivery of these products.

Delivery Processing

Please be advised, due to the Labor Day holiday on Monday, September 5, 2022, there will be a modified delivery cycle for CBT Grains & Financials and COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, September 1, 2022

Friday, September 2, 2022

Notice/Invoice Day

Friday, September 2, 2022

Tuesday, September 6, 2022

Delivery Day

Tuesday, September 6, 2022

Wednesday, September 7, 2022

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