

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 23-377

SUBJECT: **CME Group Delivery Dates for January 2024**

DATE: 20 December 2023

Listed below are the relevant delivery dates for the January 2024 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
Lumber (LBR)	N/A	Jan 25	Jan 26	Jan 12	Jan 25	Feb 29
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	Jan 12	Jan 17	Jan 12	Jan 12	Jan 17
Canadian Dollar (C1)	N/A	Jan 16	Jan 17	Jan 16	Jan 16	Jan 17

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Dec 28 (Dec 26)	Dec 28	Jan 2	Jan 4	Jan 5	Jan 8
Soybean (S) / Mini-Soybean (YK) / Soybean Meal (06) / Rough Rice (14)	Dec 28 (Dec 26)	Dec 28	Jan 2	Jan 12	Jan 16	Jan 17
Soybean Oil (07)	Dec 28 (Dec 26)	Dec 28	Jan 2	Jan 12	Jan 23	Jan 24
30-Year Uniform Mortgage-Backed Security (UMBS) TBA – 2% (20U) / 2.5% (25U) / 3% (30U) / 3.5% (35U) / 4% (40U) / 4.5% (45U) / 5% (50U) / 5.5% (55U) / 6% (60U) / 6.5% (65U)	N/A	Jan 3	Jan 9	Jan 8	Jan 8	Jan 9

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 16, 2024 and the final storage reports on January 17, 2024. Grain storage debits and credits will be banked on January 18, 2024.

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) / Micro Platinum (PLM) / Zinc (ZNC)	Jan 29	Dec 28	Dec 29	Jan 2	Jan 30	Jan 30	Jan 31
Kilo-Gold (GCK)	Jan 11	Jan 12	Jan 16	Jan 17	Jan 12	Jan 16	Jan 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 January 29, 2024 and the final storage reports on January 30, 2024. Metal storage debits and credits will be banked on January 31, 2024.

NYMEX: January Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL)	Dec 19	Dec 20	Dec 21	Jan 1	Jan 31
Henry Hub Natural Gas (NG)	Dec 27	Dec 28	Dec 28	Jan 1	Jan 31
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Dec 29	Jan 2	Jan 3	Jan 9	Jan 30
RGGI (RJ) (Dec)	Dec 29	Jan 2	Jan 3	Jan 4	Jan 4
RGGI (RJ) (Jan)	Jan 31	Feb 1	Feb 2	Feb 5	Feb 5
Conway Physical Propane In-Well (OPIS)(CPP)	Jan 30	Jan 30	Jan 30	Jan 31	Jan 31
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 30	Jan 30	Jan 30	Jan 31	Jan 31
CBL California Carbon Allowance (CCA) Vintage-Specific (2022 CC2/2023 CC3)	Jan 26	Jan 30	Jan 30	Jan 31	Jan 31
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Dec 28	Dec 28	Dec 28	Jan 1	Jan 31
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
European Union Allowance (ECF)	Jan 29	Jan 29	Jan 29	Jan 31	Feb 1
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) / CBL Nature-Based Global Emissions Offset Trailing (N-GEO-TR) (NOT)	Jan 26	Jan 29	Jan 29	Jan 31	Jan 31

NYMEX: LNG

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG1F4)*	Nov 28	Dec 5	Dec 5	Jan 7	Jan 13
Gulf Coast LNG Export (LNG2F4)*	Nov 28	Dec 5	Dec 5	Jan 14	Jan 20
Gulf Coast LNG Export (LNG3F4)*	Nov 28	Dec 5	Dec 5	Jan 21	Jan 27
Gulf Coast LNG Export (LNG4F4)*	Nov 28	Dec 5	Dec 5	Jan 28	Feb 3
Gulf Coast LNG Export (LNG1G4)*	Dec 27	Jan 4	Jan 4	Feb 4	Feb 10
Gulf Coast LNG Export (LNG2G4)*	Dec 27	Jan 4	Jan 4	Feb 11	Feb 17
Gulf Coast LNG Export (LNG3G4)*	Dec 27	Jan 4	Jan 4	Feb 18	Feb 24
Gulf Coast LNG Export (LNG4G4)*	Dec 27	Jan 4	Jan 4	Feb 25	Mar 2
Gulf Coast LNG Export (LNG1H4)*	Jan 29	Feb 5	Feb 5	Mar 3	Mar 9
Gulf Coast LNG Export (LNG2H4)*	Jan 29	Feb 5	Feb 5	Mar 10	Mar 16
Gulf Coast LNG Export (LNG3H4)*	Jan 29	Feb 5	Feb 5	Mar 17	Mar 23
Gulf Coast LNG Export (LNG4H4)*	Jan 29	Feb 5	Feb 5	Mar 24	Mar 30
Gulf Coast LNG Export (LNG5H4)*	Jan 29	Feb 5	Feb 5	Mar 31	Apr 6

*Contract date codes will show in FEC using the Sunday date of the ticket week. E.G.: LNG1G4 will show as LNG 20240204

NYMEX: February Energy Contracts that Allocate in January

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL)	Jan 22	Jan 23	Jan 24	Feb 1	Feb 29
Henry Hub Natural Gas (NG)	Jan 29	Jan 30	Jan 30	Feb 1	Feb 29
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Jan 30	Jan 30	Jan 30	Feb 1	Feb 29
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

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Oman Crude Oil (OQ) (Jan)	Nov 30	Dec 1	Dec 1	Jan 1	Jan 31
Oman Crude Oil (OQ) (Feb)	Dec 29	Jan 2	Jan 2	Feb 1	Feb 29
Oman Crude Oil (OQ) (Mar)	Jan 31	Feb 1	Feb 1	Mar 1	Mar 31

FEX

Products	First Intent	Last Trade	Last Intent	Allocation of Deliveries	First Delivery	Last Delivery
Large-Scale Generation Certificate (LG)	Jan 22	Jan 25	Jan 29	Jan 29	Jan 31	Jan 31

Delivery Processing

Please be advised, due to the observed New Year's Day holiday on January 1, 2024, there will be a modified delivery cycle for CBT Financials and Grains and COMEX/NYMEX Metal intents submitted on the following days:

Observed New Year's Day

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Thursday, December 28, 2023	Friday, December 29, 2023	Tuesday, January 2, 2024
Friday, December 29, 2023	Tuesday, January 2, 2024	Wednesday, January 3, 2024

Please be advised, due to the Martin Luther King Jr. Day holiday on Monday, January 15, 2024, there will be a modified delivery cycle for CBT Grain and COMEX/NYMEX Metal intents submitted on the following days:

Martin Luther King Jr. Day

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Thursday, January 11, 2024	Friday, January 12, 2024	Tuesday, January 16, 2024
Friday, January 12, 2024	Tuesday, January 16, 2024	Wednesday, January 17, 2024

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