

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
NOTICE #: 24-023
SUBJECT: **CME Group Delivery Dates for February 2024**
DATE: 19 January 2024

Listed below are the relevant delivery dates for the February 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
Live Cattle (LC)	Feb 5 (Feb 1)	Feb 5	Feb 15	Feb 29	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 16	Feb 21	Feb 16	Feb 16	Feb 21
Canadian Dollar (C1)	N/A	Feb 20	Feb 21	Feb 20	Feb 20	Feb 21

CBOT

Products	First Position (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Jan 30 (Jan 26)	Jan 30	Feb 1	Feb 5	Feb 6	Feb 7
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	Feb 1	Feb 7	Feb 6	Feb 6	Feb 7

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 15, 2024 and the final storage reports on February 16, 2024. Grain storage debits and credits will be banked on February 20, 2024.

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 27	Jan 30	Jan 31	Feb 1	Feb 28	Feb 28	Feb 29
Kilo-Gold (GCK)	Feb 15	Feb 16	Feb 20	Feb 21	Feb 16	Feb 20	Feb 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 February 27, 2024 and the final storage reports on February 28, 2024. Metal storage debits and credits will be banked on February 29, 2024.

NYMEX: February Energy Contracts

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
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Jan 31	Feb 1	Feb 2	Feb 8	Feb 28
RGGI (RJ) (January)	Jan 31	Feb 1	Feb 2	Feb 5	Feb 5
RGGI (RJ) (February)	Feb 29	Mar 1	Mar 4	Mar 5	Mar 5
Conway Physical Propane In-Well (OPIS)(CPP)	Feb 28	Feb 28	Feb 28	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 28	Feb 28	Feb 28	Feb 29	Feb 29
CBL California Carbon Allowance (CCA) Vintage-Specific (2022 CC2/2023 CC3)	Feb 26	Feb 28	Feb 28	Feb 29	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
European Union Allowance (ECF)	Feb 26	Feb 26	Feb 26	Feb 28	Feb 29
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)	Feb 26	Feb 27	Feb 27	Feb 29	Feb 29

NYMEX: LNG

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
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
Gulf Coast LNG Export (LNG1J4)*	Feb 27	Mar 5	Mar 5	Apr 7	Apr 13
Gulf Coast LNG Export (LNG2J4)*	Feb 27	Mar 5	Mar 5	Apr 14	Apr 20
Gulf Coast LNG Export (LNG3J4)*	Feb 27	Mar 5	Mar 5	Apr 21	Apr 27
Gulf Coast LNG Export (LNG4J4)*	Feb 27	Mar 5	Mar 5	Apr 28	May 4

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

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)	Feb 20	Feb 21	Feb 22	Mar 1	Mar 31
Henry Hub Natural Gas (NG)	Feb 27	Feb 28	Feb 28	Mar 1	Mar 31
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Feb 28	Feb 28	Feb 28	Mar 1	Mar 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

DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
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
Oman Crude Oil (OQ) (Apr)	Feb 29	Mar 1	Mar 1	Apr 1	Apr 30

FEX

Products	First Intent	Last Trade	Last Intent	Allocation of Deliveries	First Delivery	Last Delivery
Large-Scale Generation Certificate (LG)	Feb 21	Feb 26	Feb 27	Feb 27	Feb 29	Feb 29

Delivery Processing

Please be advised, due to the Presidents' Day holiday on February 19, 2024, there will be a modified delivery cycle for COMEX/NYMEX Metal intents submitted on the following days:

Intent Day

Thursday, February 15, 2024

Friday, February 16, 2024

Notice/Invoice Day

Friday, February 16, 2024

Tuesday, February 20, 2024

Delivery Day

Tuesday, February 20, 2024

Wednesday, February 21, 2024

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