

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

NOTICE #: 24-055

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

DATE: 23 February 2024

Listed below are the relevant delivery dates for the March 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	Mar 25	Mar 26	Mar 15	Mar 25	Apr 30
Currencies / Micro Currencies	N/A	Mar 18	Mar 20	Mar 18	Mar 18	Mar 20
Japanese Yen / Micro Japanese Yen	N/A	Mar 18	Mar 21	Mar 18	Mar 18	Mar 21
Canadian Dollar / Micro CAD	N/A	Mar 19	Mar 20	Mar 19	Mar 19	Mar 20

#### **CBOT**

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	Feb 28 (Feb 26)	Feb 28	Mar 1	Mar 5	Mar 6	Mar 7
Corn (C) / Mini-Corn (YC) / Wheat (W) / Mini-Wheat (YW) / Oats (O) / Soybeans (S) / Mini-Soybeans (YK) / Soybean Meal (06) / KC Wheat (KW) / Mini-KC Wheat (MKC) / Rough Rice (14)	Feb 28 (Feb 26)	Feb 28	Mar 1	Mar 14	Mar 15	Mar 18
Soybean Oil (07)	Feb 28 (Feb 26)	Feb 28	Mar 1	Mar 14	Mar 22	Mar 25
Short-Term U.S. Treasury Note (2-Year) (26) / 3-Year U.S. Treasury Note (3YR) / Medium-Term U.S. Treasury Note (5-Year) (25)	Feb 28 (Feb 26)	Feb 28	Mar 1	Mar 28	Apr 1	Apr 3
U.S. Treasury Note (6 1/2 - 7 3/4-Year) (21) / U.S. Treasury Bond (17) / Ultra U.S. Treasury Bond (UBE) / Ultra 10-Year U.S. Treasury Note (TN) / 20-Year U.S. Treasury Bond (TWE)	Feb 28 (Feb 26)	Feb 28	Mar 1	Mar 19	Mar 26	Mar 28
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	Mar 12	Mar 20	Mar 18	Mar 19	Mar 20
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	Mar 1	Mar 7	Mar 6	Mar 6	Mar 7

Please note, for TBA contracts available intent days prior to the last intent day is for Clearing Member delivery reporting only.

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 March 14, 2024 and the final storage reports on March 15, 2024. Grain storage debits and credits will be banked on March 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) / Micro Palladium (PAM) / Platinum (PL) / Micro Platinum (PLM) / Zinc (ZNC)	Mar 26	Feb 28	Feb 29	Mar 1	Mar 27	Mar 27	Mar 28
Kilo-Gold (GCK)	Mar 15	Mar 18	Mar 19	Mar 20	Mar 18	Mar 19	Mar 20
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 March 26, 2024, and the final storage reports on March 27, 2024. Metal storage debits and credits will be banked on March 28, 2024.

**NYMEX: March Energy Contracts**

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
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	Feb 29	Mar 1	Mar 4	Mar 8	Mar 27
RGGI (RJ) (Feb)	Feb 29	Mar 1	Mar 4	Mar 5	Mar 5
RGGI (RJ) (Mar)	Mar 28	Apr 1	Apr 2	Apr 3	Apr 3
Conway Physical Propane In-Well (OPIS)(CPP)	Mar 27	Mar 27	Mar 27	Mar 28	Mar 28
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)	Mar 27	Mar 27	Mar 27	Mar 28	Mar 28
CBL California Carbon Allowance (CCA) Vintage-Specific (2022 CC2/2023 CC3)	Mar 25	Mar 27	Mar 27	Mar 28	Mar 28
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
European Union Allowance (ECF)	Mar 18	Mar 18	Mar 18	Mar 20	Mar 21
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)	Mar 25	Mar 26	Mar 26	Mar 28	Mar 28

### NYMEX: LNG

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
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
Gulf Coast LNG Export (LNG1K4)*	Mar 26	Apr 3	Apr 3	May 5	May 11
Gulf Coast LNG Export (LNG2K4)*	Mar 26	Apr 3	Apr 3	May 12	May 18
Gulf Coast LNG Export (LNG3K4)*	Mar 26	Apr 3	Apr 3	May 19	May 25
Gulf Coast LNG Export (LNG4K4)*	Mar 26	Apr 3	Apr 3	May 26	Jun 1

\*Contract date codes will show in FEC using the Sunday date of the ticket week. E.G.: LNG1K4 will show as LNG 20240505

### NYMEX: April Energy Contracts that Allocate in March

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL)	Mar 20	Mar 21	Mar 22	Apr 1	Apr 30
Henry Hub Natural Gas (NG)	Mar 26	Mar 27	Mar 27	Apr 1	Apr 30
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Mar 27	Mar 27	Mar 27	Apr 1	Apr 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

### DME

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
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
Oman Crude Oil (OQ) (May)	Mar 28	Apr 1	Apr 1	May 1	May 31

### FEX

Products	First Intent	Last Trade	Last Intent	Allocation of Deliveries	First Delivery	Last Delivery
Large-Scale Generation Certificate (LG)	Mar 20	Mar 25	Mar 26	Mar 26	Mar 28	Mar 28

Please be advised, due to the Good Friday holiday on March 29, 2024, there will be a modified delivery cycle for CBOT Treasuries:

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Wednesday, March 27, 2024	Thursday, March 28, 2024	Monday, April 1, 2024
Thursday, March 28, 2024	Monday, April 1, 2024	Tuesday, April 2, 2024

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