

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
NOTICE #: 24-140
SUBJECT: **CME Group Delivery Dates for June 2024**
DATE: 20 May 2024

Listed below are the relevant delivery dates for the June 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)	Jun 10 (Jun 6)	Jun 10	Jun 21	Jun 28	Jul 1	Jul 16
Currencies / Micro Currencies	N/A	Jun 17	Jun 20	Jun 17	Jun 17	Jun 20
Canadian Dollar / Micro CAD	N/A	Jun 18	Jun 20	Jun 18	Jun 18	Jun 20

CBOT

Products	First Holding (Optional)	First Intent	First Delivery	Last Trade	Last Intent	Last Delivery
Ethanol (EH)	May 30 (May 28)	May 30	Jun 3	Jun 5	Jun 6	Jun 7
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)	May 30 (May 28)	May 30	Jun 3	Jun 18	Jun 26	Jun 28
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)	May 30 (May 28)	May 30	Jun 3	Jun 28	Jul 1	Jul 3
MAC SOFR Swaps – 2yr (T1S) / 5yr (F1S) / 7yr (S1S) / 10yr (N1S) / 20yr (E1S) / 30yr (B1S)	N/A	Jun 11	Jun 20	Jun 17	Jun 18	Jun 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	Jun 3	Jun 7	Jun 6	Jun 6	Jun 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 June 14, 2024, and the final storage reports on June 17, 2024. Grain storage debits and credits will be banked on June 18, 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) / Micro Platinum (PLM) / Zinc (ZNC)	Jun 26	May 30	May 31	Jun 3	Jun 27	Jun 27	Jun 28
Kilo-Gold (GCK)	Jun 14	Jun 17	Jun 18	Jun 20	Jun 17	Jun 18	Jun 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 June 26, 2024 and the final storage reports on June 27, 2024. Metal storage debits and credits will be banked on June 28, 2024.

NYMEX: June Energy Contracts

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Light Sweet Crude Oil (CL)	May 21	May 22	May 23	Jun 1	Jun 30
Henry Hub Natural Gas (NG)	May 29	May 30	May 30	Jun 1	Jun 30
NY Harbor ULSD (HO) / RBOB Gasoline (RB)	May 31	Jun 3	Jun 4	Jun 8	Jun 27
RGGI (RJ) (May)	May 31	Jun 3	Jun 4	Jun 5	Jun 5
RGGI (RJ) (Jun)	Jun 28	Jul 1	Jul 2	Jul 3	Jul 3
Conway Physical Propane In-Well (OPIS)(CPP)	Jun 27	Jun 27	Jun 27	Jun 28	Jun 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)	Jun 27	Jun 27	Jun 27	Jun 28	Jun 28
CBL California Carbon Allowance (CCA) Vintage-Specific (2022 CC2/2023 CC3)	Jun 25	Jun 27	Jun 27	Jun 28	Jun 28
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	May 30	May 30	May 30	Jun 1	Jun 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
European Union Allowance (ECF)	Jun 24	Jun 24	Jun 24	Jun 26	Jun 27
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)	Jun 25	Jun 26	Jun 26	Jun 28	Jun 28

NYMEX: LNG

Products	Last Trade	Allocation of Deliveries	Notice Day	First Delivery	Last Delivery
Gulf Coast LNG Export (LNG1M4)*	Apr 26	May 3	May 3	Jun 2	Jun 8
Gulf Coast LNG Export (LNG2M4)*	Apr 26	May 3	May 3	Jun 9	Jun 15
Gulf Coast LNG Export (LNG3M4)*	Apr 26	May 3	May 3	Jun 16	Jun 22
Gulf Coast LNG Export (LNG4M4)*	Apr 26	May 3	May 3	Jun 23	Jun 29
Gulf Coast LNG Export (LNG5M4)*	Apr 26	May 3	May 3	Jun 30	Jul 6
Gulf Coast LNG Export (LNG1N4)*	May 29	Jun 5	Jun 5	Jul 7	Jul 13
Gulf Coast LNG Export (LNG2N4)*	May 29	Jun 5	Jun 5	Jul 14	Jul 20
Gulf Coast LNG Export (LNG3N4)*	May 29	Jun 5	Jun 5	Jul 21	Jul 27
Gulf Coast LNG Export (LNG4N4)*	May 29	Jun 5	Jun 5	Jul 28	Aug 3
Gulf Coast LNG Export (LNG1Q4)*	Jun 26	Jul 3	Jul 3	Aug 4	Aug 10
Gulf Coast LNG Export (LNG2Q4)*	Jun 26	Jul 3	Jul 3	Aug 11	Aug 17
Gulf Coast LNG Export (LNG3Q4)*	Jun 26	Jul 3	Jul 3	Aug 18	Aug 24
Gulf Coast LNG Export (LNG4Q4)*	Jun 26	Jul 3	Jul 3	Aug 25	Aug 31

*Contract date codes will show in FEC using the Sunday date of the ticket week. E.G.: LNG1M4 will show as LNG 20240602

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)	Jun 20	Jun 21	Jun 24	Jul 1	Jul 31
Henry Hub Natural Gas (NG)	Jun 26	Jun 27	Jun 27	Jul 1	Jul 31
UK NBP Natural Gas Calendar Month (UKG) / Dutch TTF Natural Gas Calendar Month (TTF)	Jun 27	Jun 27	Jun 27	Jul 1	Jul 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 (OO) (Jun)	Apr 30	May 1	May 1	Jun 1	Jun 30
Oman Crude Oil (OO) (Jul)	May 31	Jun 3	Jun 3	Jul 1	Jul 31
Oman Crude Oil (OO) (Aug)	Jun 28	Jul 1	Jul 1	Aug 1	Aug 31

FEX

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

Delivery Processing

Please be advised, due to the Juneteenth Holiday on June 19, 2024, there will be modified delivery cycles for the following:

CBOT Treasuries, and COMEX/NYMEX Metal:

<u>Intent Day</u>	<u>Notice/Invoice Day</u>	<u>Delivery Day</u>
Monday, June 17, 2024	Tuesday, June 18, 2024	Thursday, June 20, 2024
Tuesday, June 18, 2024	Thursday, June 20, 2024	Friday, June 21, 2024

CME FX:

LTD/Commitment Entry/Assignment/CLS Matching	Delivery
Monday, June 17, 2024 (all except CAD)	Thursday, June 20, 2024
Tuesday, June 18, 2024 (CAD)	Thursday, June 20, 2024

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