



Market Surveillance

DATE: May 11, 2016

NOTICE #: MSN05-11-2016

SUBJECT: Effective Dates for Spot Month Position Limits in the June 2016 CME, CBOT, NYMEX and COMEX Core Products

Dear Market Participant:

Spot month limits are effective at the **close** of trading on the dates listed (in chronological order):

Exchange	Contract Month	Commodity Code	Product	Effective Trade Date (Close of Trading)	Spot Month Limit
NYMEX	June 2016	CL	NYMEX CRUDE OIL	05/17/2016	3,000
NYMEX	June 2016	NG	NATURAL GAS HENRY HUB	05/23/2016	1,000
NYMEX	June 2016	HO	NYMEX HEATING OIL	05/25/2016	1,000
NYMEX	June 2016	RB	RBOB GASOLINE	05/25/2016	1,000
NYMEX	June 2016	PA	NYMEX PALLADIUM	05/27/2016	100
NYMEX	June 2016	PL	NYMEX PLATINUM	05/27/2016	500
COMEX	June 2016	GC	COMEX GOLD	05/27/2016	3,000
COMEX	June 2016	HG	COMEX COPPER	05/27/2016	1,000
COMEX	June 2016	SI	COMEX SILVER	05/27/2016	1,500
		EH	ETHANOL		
CBT	June 2016	71	ETHANOL FORWARD MONTH	05/27/2016	200 aggregate ¹
CME	June 2016	48	LIVE CATTLE – initial step down	06/06/2016	450
CME	June 2016	LN	LEAN HOG	06/07/2016	950
CBT	June 2016	UBE	(ULTRA) U.S. TREASURY BOND	06/07/2016	80,000
CBT	June 2016	17	30 YEAR U.S. TREASURY BOND	06/07/2016	25,000
CBT	June 2016	TN	(ULTRA) 10-YEAR U.S. TREASURY NOTE	06/07/2016	90,000
CBT	June 2016	21	10-YEAR U.S. TREASURY NOTE	06/07/2016	70,000
CBT	June 2016	25	5-YEAR U.S. TREASURY NOTE	06/16/2016	85,000
CBT	June 2016	3YR	3-YEAR U.S. TREASURY NOTE	06/16/2016	20,000
CBT	June 2016	26	2-YEAR U.S. TREASURY NOTE	06/16/2016	30,000
COMEX	June 2016	GCK	KILO GOLD	06/14/2016	6,000
CME	June 2016	CB	BUTTER (CASH STLD)	06/21/2016	100
CME	June 2016	DY	DRY WHEY	06/21/2016	200
CME	June 2016	NF	CASH NONFAT DRY MILK	06/21/2016	100
CME	June 2016	48	LIVE CATTLE – second step down	06/23/2016	300

¹ Effective positions for the final two (2) days of trading in the Denatured Fuel Ethanol Forward Month futures (71) will be aggregated with positions in the current spot month of the Denatured Fuel Ethanol futures (EH) for spot month position limit purposes.

Exchange	Contract Month	Commodity Code	Product	Spot Date	Spot Month Limit
CME	June 2016	RU	RUSSIAN RUBLE	06/07/2016	10,000
CME	June 2016	MP	MEXICAN PESO	06/08/2016	45,000

Please note that Position Limits apply to both end-of-day and intraday positions.

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