



Market Surveillance

DATE: May 10, 2017

NOTICE #: MSN05-10-17

SUBJECT: Effective Dates for Spot Month Position Limits in the June 2017 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 2017	CL	NYMEX CRUDE OIL	05/17/2017	3,000
NYMEX	June 2017	NG	NATURAL GAS HENRY HUB	05/23/2017	1,000
NYMEX	June 2017	HO	NYMEX HEATING OIL	05/25/2017	1,000
NYMEX	June 2017	RB	RBOB GASOLINE	05/25/2017	1,000
NYMEX	June 2017	PA	NYMEX PALLADIUM	05/30/2017	100
NYMEX	June 2017	PL	NYMEX PLATINUM	05/30/2017	500
COMEX	June 2017	GC	COMEX GOLD	05/30/2017	3,000
COMEX	June 2017	HG	COMEX COPPER	05/30/2017	1,000
COMEX	June 2017	SI	COMEX SILVER	05/30/2017	1,500
CBT	June 2017	EH 71	ETHANOL ETHANOL FORWARD MONTH	05/30/2017	200 aggregate ¹
CME	June 2017	DY	DRY WHEY	05/31/2017	300
CME	June 2017	NF	CASH NONFAT DRY MILK	05/31/2017	1,000
CME	June 2017	48	LIVE CATTLE – initial step down	06/05/2017	450
CME	June 2017	LN	LEAN HOG	06/07/2017	950
CBT	June 2017	UBE	(ULTRA) U.S. TREASURY BOND	06/07/2017	80,000
CBT	June 2017	17	30 YEAR U.S. TREASURY BOND	06/07/2017	30,000
CBT	June 2017	TN	(ULTRA) 10-YEAR U.S. TREASURY NOTE	06/07/2017	90,000
CBT	June 2017	21	10-YEAR U.S. TREASURY NOTE	06/07/2017	70,000
CBT	June 2017	25	5-YEAR U.S. TREASURY NOTE	06/16/2017	85,000
CBT	June 2017	3YR	3-YEAR U.S. TREASURY NOTE	06/16/2017	20,000
CBT	June 2017	26	2-YEAR U.S. TREASURY NOTE	06/16/2017	30,000
CME	June 2017	CB	BUTTER (CASH STLD)	06/20/2017	100
CME	June 2017	48	LIVE CATTLE – second step down	06/23/2017	300
CME	June 2017	48	LIVE CATTLE – third step down	06/28/2017	200

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	06/07/2017	20,000
CME	June 2016	MP	MEXICAN PESO	06/14/2017	45,000

Exchange	Contract Month	Commodity Code	Product	Spot Date	Spot Month Limit
CME	June 2016	RU	RUSSIAN RUBLE	06/07/2017	20,000
CME	June 2016	MP	MEXICAN PESO	06/14/2017	45,000

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

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