



Market Surveillance

DATE: May 3, 2018

NOTICE #: MSN05-03-18

SUBJECT: Effective Dates for Spot Month Position Limits in the June 2018 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 2018	CL	NYMEX CRUDE OIL	05/17/2018	3,000
NYMEX	June 2018	NG	NATURAL GAS HENRY HUB	05/23/2018	1,000
NYMEX	June 2018	HO	NYMEX HEATING OIL	05/25/2018	1,000
NYMEX	June 2018	RB	RBOB GASOLINE	05/25/2018	1,000
NYMEX	June 2018	PA	NYMEX PALLADIUM	05/30/2018	50
NYMEX	June 2018	PL	NYMEX PLATINUM	05/30/2018	500
COMEX	June 2018	GC	COMEX GOLD	05/30/2018	3,000
COMEX	June 2018	HG	COMEX COPPER	05/30/2018	1,500
COMEX	June 2018	SI	COMEX SILVER	05/30/2018	1,500
CBT	June 2018	EH 71	ETHANOL ETHANOL FORWARD MONTH	05/30/2018	200 aggregate ¹
CME	June 2018	DY	DRY WHEY	05/31/2018	300
CME	June 2018	NF	CASH NONFAT DRY MILK	05/31/2018	1,000
CME	June 2018	48	LIVE CATTLE – initial step down	06/04/2018	450
CME	June 2018	LN	LEAN HOG	06/07/2018	950
CBT	June 2018	UBE	(ULTRA) U.S. TREASURY BOND	06/06/2018	80,000
CBT	June 2018	17	30 YEAR U.S. TREASURY BOND	06/06/2018	30,000
CBT	June 2018	TN	(ULTRA) 10-YEAR U.S. TREASURY NOTE	06/06/2018	90,000
CBT	June 2018	21	10-YEAR U.S. TREASURY NOTE	06/06/2018	70,000
CBT	June 2018	25	5-YEAR U.S. TREASURY NOTE	06/15/2018	85,000
CBT	June 2018	3YR	3-YEAR U.S. TREASURY NOTE	06/15/2018	20,000
CBT	June 2018	26	2-YEAR U.S. TREASURY NOTE	06/15/2018	30,000
CME	June 2018	CB	BUTTER (CASH STLD)	06/26/2018	100
CME	June 2018	48	LIVE CATTLE – second step down	06/22/2018	300
CME	June 2018	48	LIVE CATTLE – third step down	06/27/2018	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 2018	RU	RUSSIAN RUBLE	06/07/2017	20,000
CME	June 2018	MP	MEXICAN PESO	06/13/2018	45,000

Exchange	Contract Month	Commodity Code	Product	Spot Date	Spot Month Limit
CME	June 2018	RU	RUSSIAN RUBLE	06/07/2017	20,000
CME	June 2018	MP	MEXICAN PESO	06/13/2018	45,000

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

Questions regarding this notification may be directed to the following individuals in Market Regulation:

Sandra Valtierra, Manager 312.347.4137 sandra.valtierra@cmegroup.com

Sandra Valtierra, Manager 312.347.4137 sandra.valtierra@cmegroup.com

Thomas Dixon, Manager	212.299.2901	thomas.dixon@cmegroup.com
Ryne Toscano, Sr. Director	212.299.2879	ryne.toscano@cmegroup.com

Thomas Dixon, Manager	212.299.2901	thomas.dixon@cmegroup.com
-----------------------	--------------	--

Ryne Toscano, Sr. Director 212.299.2879 ryne.toscano@cmegroup.com

<http://pages.cmegroup.com/subscription-center-sign-in.html>, log in with your email and check the Market Surveillance box.

THE INFORMATION CONTAINED IN THIS NOTIFICATION IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, DEFENSE, OR CAUSE FOR ACTION.