



## Market Surveillance

**DATE:** August 7, 2018

**NOTICE #:** MSN08-07-18

**SUBJECT: Effective Dates for Spot Month Position Limits in the September 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	SEP 2018	CL	CRUDE OIL	08/16/2018	3,000
NYMEX	SEP 2018	NG	NATURAL GAS HENRY HUB	08/24/2018	1,000
NYMEX	SEP 2018	HO	NY HARBOR ULSD	08/28/2018	1,000
NYMEX	SEP 2018	RB	RBOB GASOLINE	08/28/2018	1,000
NYMEX	SEP 2018	PA	PALLADIUM	08/30/2018	50
NYMEX	SEP 2018	PL	PLATINUM	08/30/2018	500
COMEX	SEP 2018	GC	GOLD	08/30/2018	3,000
COMEX	SEP 2018	HG	COPPER	08/30/2018	1,500
COMEX	SEP 2018	SI	SILVER	08/30/2018	1,500
CBT	SEP 2018	C, YC	CORN and MINI CORN	08/30/2018	600 <sup>1</sup>
CBT	SEP 2018	S, YK	SOYBEAN and MINI SOYBEAN	08/30/2018	600 <sup>1</sup>
CBT	SEP 2018	06	SOYBEAN MEAL	08/30/2018	720
CBT	SEP 2018	07	SOYBEAN OIL	08/30/2018	540
CBT	SEP 2018	W, YW	WHEAT, MINI-SIZED WHEAT	08/30/2018	600 <sup>1</sup>
CBT	SEP 2018	KW, MKC	KC WHEAT, MINI KC WHEAT	08/30/2018	600 <sup>1</sup>
CBT	SEP 2018	O	OATS	08/30/2018	600
CBT	SEP 2018	EH	ETHANOL		
CBT	AUG 2018	71	ETHANOL FORWARD MONTH	08/30/2018	200 <sup>2</sup>
CBT	SEP 2018	14	ROUGH RICE-initial step down	08/30/2018	600
CME	SEP 2018	DY	DRY WHEY	08/31/2018	300
CME	SEP 2018	NF	CASH NONFAT DRY MILK	08/31/2018	1,000
CME	SEP 2018	LB	LUMBER	09/04/2018	435
CBT	SEP 2018	UBE	ULTRA US TREASURY BOND	09/05/2018	80,000
CBT	SEP 2018	17	US TREASURY BOND	09/05/2018	30,000
CBT	SEP 2018	TN	ULTRA 10-YEAR US TNOTE	09/05/2018	90,000
CBT	SEP 2018	21	10-YR US TREASURY NOTE	09/05/2018	70,000
CBT	SEP 2018	14	ROUGH RICE-second step down	09/07/2018	250
CBT	SEP 2018	25	5-YR US TREASURY NOTE	09/14/2018	85,000
CBT	SEP 2018	3YR	3-YR US TREASURY NOTE	09/14/2018	20,000
CBT	SEP 2018	26	2-YR US TREASURY NOTE	09/14/2018	30,000
CME	SEP 2018	62	FEEDER CATTLE	09/13/2018	300
CME	SEP 2018	CB	BUTTER (CASH STLD)	09/25/2018	100

<sup>1</sup> One mini-sized contract is equivalent to one-fifth of a corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts' position limit. For position limit purposes, standard and mini contracts may not be netted.

<sup>2</sup> 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.

