

Market Surveillance

DATE: May 10, 2021

NOTICE #: MSN05-10-21

SUBJECT: Effective Dates for Spot Month Position Limits in the June 2021 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 2021	CL	CRUDE OIL	05/17/2021	6,000
NYMEX	June 2021	CL	CRUDE OIL	05/18/2021	5,000
NYMEX	June 2021	CL	CRUDE OIL	05/19/2021	4,000
NYMEX	June 2021	NG	NATURAL GAS HENRY HUB	05/21/2021	2,000
NYMEX	June 2021	HO	NY HARBOR ULSD	05/25/2021	2,000
NYMEX	June 2021	RB	RBOB GASOLINE	05/25/2021	2,000
NYMEX	June 2021	PL	PLATINUM	05/27/2021	500
NYMEX	June 2021	PA	PALLADIUM	05/27/2021	50
COMEX	June 2021	GC	GOLD	05/27/2021	6,000
COMEX	June 2021	HG	COPPER	05/27/2021	1,000
COMEX	June 2021	SI	SILVER	05/27/2021	3,000
CBT	June 2021	EH 71	ETHANOL ETHANOL FORWARD MONTH	05/27/2021	200 aggregate ¹
CME	June 2021	DY	DRY WHEY	05/28/2021	300
CME	June 2021	NF	CASH NONFAT DRY MILK	05/28/2021	1,000
CBT	June 2021	UBE	(ULTRA) U.S. TREASURY BOND	06/07/2021	80,000
CBT	June 2021	17	30 YEAR U.S. TREASURY BOND	06/07/2021	30,000
CBT	June 2021	TN	(ULTRA) 10-YEAR U.S. TREASURY NOTE	06/07/2021	100,000
CBT	June 2021	21	10-YEAR U.S. TREASURY NOTE	06/07/2021	70,000
CME	June 2021	LN	LEAN HOG	06/07/2021	950
CME	June 2021	48	LIVE CATTLE – initial step down	06/07/2021	600
CBT	June 2021	25	5-YEAR U.S. TREASURY NOTE	06/16/2021	85,000
CBT	June 2021	3YR	3-YEAR U.S. TREASURY NOTE	06/16/2021	35,000
CBT	June 2021	26	2-YEAR U.S. TREASURY NOTE	06/16/2021	35,000
CME	June 2021	48	LIVE CATTLE – second step down	06/23/2021	300
CME	June 2021	CB	BUTTER (CASH STLD)	06/22/2021	500 ²
CME	June 2021	48	LIVE CATTLE – third step down	06/28/2021	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.

² See [MSN03-18-21](#)

Exchange	Contract Month	Commodity Code	Product	Spot Date	Spot Month Limit
CME	June 2021	RU	RUSSIAN RUBLE	06/07/2021	20,000

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