CME Group
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Market Surveillance

DATE: May 12, 2022

NOTICE #: MSN05-12-22

SUBJECT: **Effective Dates for Spot Month Position Limits in the June 2022 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 2022	CL	CRUDE OIL	05/17/2022	6,000
NYMEX	June 2022	CL	CRUDE OIL – subsequent	05/18/2022	5,000
NYMEX	June 2022	CL	CRUDE OIL - subsequent	05/19/2022	4,000
NYMEX	June 2022	NG	NATURAL GAS HENRY HUB (PHYSICAL)	05/23/2022	2,000
NYMEX	June 2022	HO	NY HARBOR ULSD (PHY)	05/25/2022	2,000
NYMEX	June 2022	RB	RBOB GASOLINE (PHY)	05/25/2022	2,000
NYMEX	June 2022	PL	PLATINUM FUTURES	05/27/2022	500
NYMEX	June 2022	PA	PALLADIUM FUTURES	05/27/2022	50
COMEX	June 2022	GC	GOLD FUTURES	05/27/2022	6,000
COMEX	June 2022	HG	COPPER FUTURES	05/27/2022	1,000
COMEX	June 2022	SI	SILVER FUTURES	05/27/2022	3,000
CME	June 2022	DY	DRY WHEY	05/31/2022	300
CME	June 2022	NF	CASH NONFAT DRY MILK	05/31/2022	1,000
CME	June 2022	CB	BUTTER (CASH STLD)	05/31/2022	500
CME	June 2022	BTC	BITCOIN FUTURES & OPTIONS	05/31/2022	4,000
CME	June 2022	48	LIVE CATTLE – initial step down	06/06/2022	600
CBT	June 2022	UBE	LONG TERM U.S. TREASURY BOND	06/06/2022	80,000
CBT	June 2022	17	U.S. TREASURY BOND	06/06/2022	30,000
CBT	June 2022	TN	10-YEAR U.S. TREASURY NOTE	06/06/2022	125,000
CBT	June 2022	21	LONG TERM U.S. TREASURY NOTE	06/06/2022	100,000
CME	June 2022	LN	LEAN HOG	06/07/2022	950
CBT	June 2022	25	MEDIUM-TERM U.S. TREASURY NOTE	06/15/2022	85,000
CBT	June 2022	3YR	3-YEAR U.S. TREASURY NOTE	06/15/2022	30,000
CBT	June 2022	26	SHORT-TERM U.S. TREASURY NOTE	06/15/2022	35,000
CME	June 2022	BTC	BITCOIN – subsequent	06/21/2022	2,000
CME	June 2022	48	LIVE CATTLE – subsequent	06/23/2022	300
CME	June 2022	48	LIVE CATTLE – subsequent	06/28/2022	200

For the following products, the spot month limits are effective at the **start** of trading on the date listed

Exchange	Contract Month	Commodity Code	Product	Spot Date	Spot Month Limit
CME	June 2022	RU	RUSSIAN RUBLE	06/07/2022	20,000

Please refer to the "Position Limit, Position Accountability, and Reportable Level Table" in Chapter 5 of each Exchange's Rulebook for further information regarding position limits. These Tables also include applicable spot month limits for contracts not listed above

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

Market participants carrying concurrent long and short positions in physically delivered contracts should be cognizant of the requirements of each Exchange's Rule 854.B. concerning restrictions on the manner in which positions may be offset.

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

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