

## Market Surveillance

**DATE:** September 8, 2022

**NOTICE #:** MSN09-08-22

**SUBJECT:** Effective Dates for Spot Month Position Limits in the October 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 Code	Contract Month	Commodity Code	Product	Effective Spot Date (Close of Trading)	Spot Month Limit
NYMEX	Oct 2022	CL	CRUDE OIL - initial step down	09/15/2022	6,000
NYMEX	Oct 2022	CL	CRUDE OIL – subsequent	09/16/2022	5,000
NYMEX	Oct 2022	CL	CRUDE OIL - subsequent	09/19/2022	4,000
NYMEX	Oct 2022	NG	NATURAL GAS HENRY HUB	09/23/2022	2,000
NYMEX	Oct 2022	HO	NY HARBOR ULSD	09/27/2022	2,000
NYMEX	Oct 2022	RB	RBOB GASOLINE	09/27/2022	2,000
NYMEX	Oct 2022	PA	PALLADIUM FUTURES	09/29/2022	50
NYMEX	Oct 2022	PL	PLATINUM FUTURES	09/29/2022	500
COMEX	Oct 2022	HG	COPPER FUTURES	09/29/2022	1,000
COMEX	Oct 2022	GC	GOLD FUTURES	09/29/2022	6,000
COMEX	Oct 2022	SI	SILVER FUTURES	09/29/2022	3,000
CBT	Oct 2022	06	SOYBEAN MEAL	09/29/2022	1,500
CBT	Oct 2022	07	SOYBEAN OIL	09/29/2022	1,100
CME	Oct 2022	CB	BUTTER (CASH STLD)	09/30/2022	500
CME	Oct 2022	NF	CASH NONFAT DRY MILK	09/30/2022	1,000
CME	Oct 2022	DY	DRY WHEY	09/30/2022	300
CME	Oct 2022	BTC	BITCOIN	09/30/2022	4,000
CME	Oct 2022	LN	LEAN HOG	10/07/2022	950
CME	Oct 2022	48	LIVE CATTLE	10/10/2022	600
CME	Oct 2022	62	FEEDER CATTLE	10/13/2022	300
CME	Oct 2022	48	LIVE CATTLE - subsequent	10/24/2022	300
CME	Oct 2022	BTC	BITCOIN - subsequent	10/25/2022	2,000
CME	Oct 2022	48	LIVE CATTLE - subsequent	10/27/2022	200

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:

**For CME & CBOT Products:**

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