



## Market Surveillance

**DATE:** May 7, 2024

**NOTICE #:** MSN05-07-24

**SUBJECT:** Effective Dates for Spot Month Position Limits in the June 2024 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	JUN 2024	CL	CRUDE OIL - initial step down	05/16/2024	6,000
NYMEX	JUN 2024	CL	CRUDE OIL - subsequent	05/17/2024	5,000
NYMEX	JUN 2024	CL	CRUDE OIL - subsequent	05/20/2024	4,000
NYMEX	JUN 2024	NG	NATURAL GAS HENRY HUB	05/23/2024	2,000
NYMEX	JUN 2024	HO	NY HARBOR ULSD	05/28/2024	2,000
NYMEX	JUN 2024	RB	RBOB GASOLINE	05/28/2024	2,000
NYMEX	JUN 2024	PA	PALLADIUM FUTURES	05/30/2024	50
NYMEX	JUN 2024	PL	PLATINUM FUTURES	05/30/2024	500
COMEX	JUN 2024	SI	SILVER FUTURES	05/30/2024	3,000
COMEX	JUN 2024	GC	GOLD FUTURES	05/30/2024	6,000
COMEX	JUN 2024	HG	COPPER FUTURES	05/30/2024	600
CME	JUN 2024	CB	BUTTER (CASH STLD)	05/31/2024	500
CME	JUN 2024	DY	DRY WHEY	05/31/2024	300
CME	JUN 2024	NF	CASH NONFAT DRY MILK	05/31/2024	1,000
CME	JUN 2024	BTC	BITCOIN - initial step down	05/31/2024	4,000
CBT	JUN 2024	TN	ULTRA 10-YR US TREASURY NOTE	06/04/2024	125,000
CBT	JUN 2024	17	US TREASURY BOND	06/04/2024	30,000
CBT	JUN 2024	UBE	ULTRA US TREASURY BOND	06/04/2024	80,000
CBT	JUN 2024	21	US TREASURY NOTE	06/04/2024	75,000
CME	JUN 2024	LN	LEAN HOG	06/07/2024	950
CME	JUN 2024	48	LIVE CATTLE - initial step down	06/10/2024	600
CBT	JUN 2024	25	MEDIUM-TERM US TREASURY NOTE	06/13/2024	85,000
CBT	JUN 2024	26	SHORT-TERM US TREASURY NOTE	06/13/2024	35,000
CBT	JUN 2024	3YR	3-YR US TREASURY NOTE	06/13/2024	30,000
CME	JUN 2024	48	LIVE CATTLE - subsequent	06/21/2024	300
CME	JUN 2024	BTC	BITCOIN - subsequent	06/25/2024	2,000
CME	JUN 2024	48	LIVE CATTLE - subsequent	06/26/2024	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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