



ICE Futures U.S.

November 1, 2024

Reminder: Spot Month Position Limit Dates for Agricultural, Energy and Financial Contracts

For the December 2024 expiry contracts in Agricultural, Energy and Financial contracts and for spot month Oil and NGL contracts expiring in November 2024, positions must be in compliance with spot month position limits on and after the compliance date. **Please be reminded that position limits apply on both an inter-day and intra-day basis. This means that positions must be in compliance with spot month position limits as of the close of business on the business day preceding each of the compliance dates listed below.**

Agricultural Futures

Commodity	Compliance Date	Position Limit
Cocoa	November 22, 2024	1,000 contracts
Coffee "C"	November 20, 2024	500 contracts
Cotton No. 2	November 22, 2024	300 contracts

Financial Contracts

Commodity	Compliance Date	Position Limit
Turkish Lira - Euro(ETR) Turkish Lira - US \$(TRM) Polish Zloty - Euro (PLE) Polish Zloty - US \$(PLN) Israeli Shekel - US \$(ILS)	December 10, 2024	2,000 contracts
Euro-Czech Koruna (EZ) US \$- Czech Koruna (VC)	December 10, 2024	2,500 contracts
Euro-Hungarian Forint (HR) US \$-Hungarian Forint (VU)	December 10, 2024	2,500 contracts
US \$-South African Rand (ZR)	December 10, 2024	20,000 contracts

Energy Contracts

Commodity	Compliance Date
Henry LD1 Fixed Price	November 22, 2024
Natural Gas	November 22, 2024
LNG	November 26, 2024
Power ¹	December 2, 2024
Environmental	December 2, 2024

¹ Including spot month capacity contracts expiring in December 2024.

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Oil and NGL Contracts

Commodity	Compliance Date
Oil	November 26, 2024
Natural Gas Liquids (NGLs)	November 26, 2024

Excluding those contracts individually listed below, all positions in Oil and NGL contracts must be in compliance with spot month position limits as of the close of business on the business day preceding the compliance dates listed above.

Commodity	Commodity Code	Compliance Date
Condensate Diff – ICE C5 1A Index Future	TMF	11/13/2024
Crude Diff – Argus Bakken (Clearbrook) Crude Oil Future	BAK	11/13/2024
Crude Diff – ICE SW 1A Index Balmo Future	TMZ	11/13/2024
Crude Diff – ICE SW 1A Index Future	TMR	11/13/2024
Crude Diff – ICE SYN 1A Index Future	TMS	11/13/2024
Crude Diff – ICE UHC 1A Index Future	TMU	11/13/2024
Crude Diff – ICE WCS 1A Index Balmo Future	TMY	11/13/2024
Crude Diff – ICE WCS 1A Index Future	TMW	11/13/2024
Crude Diff - ICE WCS 1B Index Balmo Future	TDY	11/13/2024
Crude Diff – ICE WCS 1B Index Future	TDX	11/13/2024
Crude Oil Diff - ICE CLK EDM 1a Index Future	CLE	11/13/2024
Crude Diff - ICE HITAN EDM 1a Index Future	HTN	11/13/2024
Crude Diff – WTI 1-Month Calendar Spread Future	TIA	11/18/2024
Crude Diff – WTI 1-Month Calendar Spread Option	TIA	11/18/2024
Crude Outright – WTI Bullet Future	WTB	11/18/2024
Crude Diff - Midland WTI American Gulf Coast Diff to CMA ICE Trade Month Future	CM1	11/18/2024
Crude Diff - Midland WTI American Gulf Coast Diff to CMA ICE Trade Month Balmo Future	CM2	11/18/2024
Crude Diff - ICE Midland WTI American Gulf Coast Trade Month vs WTI Trade Month Future	HOI	11/18/2024
Crude Diff – Argus LLS vs WTI Trade Month Balmo Future	ARQ	11/21/2024
Crude Diff – Argus LLS vs WTI Trade Month Future	ARL	11/21/2024

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Crude Diff - Argus Mars vs WTI Trade Month Future	ARW	11/21/2024
Crude Diff – Argus WCS (Cushing) Crude Oil Trade Month Future	CSH	11/21/2024
Crude Diff - Argus WCS (Houston) Crude Oil Trade Month Future	ARV	11/21/2024
Crude Diff – Argus WTI CMA Trade Month Future	AIM	11/21/2024
Crude Diff – Argus WTI Houston vs Argus WTI Midland Trade Month Future	MSN	11/21/2024
Crude Diff - Argus WTI Houston vs WTI Trade Month Average Price Option	ACM	11/21/2024
Crude Diff – Argus WTI Houston vs WTI Trade Month Future	ACM	11/21/2024
Crude Diff - Argus WTI Midland vs WTI Trade Month Average Price Option	MSV	11/21/2024
Crude Diff – Argus WTI Midland vs WTI Trade Month Future	MSV	11/21/2024
Crude Diff – Argus WTS vs WTI Trade Month Balmo Future	AVS	11/21/2024
Crude Diff – Argus WTS vs WTI Trade Month Future	AVT	11/21/2024
Crude Outright – Argus WTI Cushing Trade Month Future	ACT	11/21/2024
Crude Outright - Midland WTI American Gulf Coast Trade Month Future	HOY	11/21/2024
Crude Outright - WTI Cushing Trade Month Future	WTC	11/21/2024
Crude Outright - Argus WTI Midland Trade Month Future	JFP	11/21/2024
Crude Outright - Argus WTI Houston Trade Month Future	JFQ	11/21/2024
Crude Outright - Argus Mars Trade Month Future	JFS	11/21/2024
Crude Outright - Argus LLS Trade Month Future	JFT	11/21/2024
Crude Outright - Argus WTS Trade Month Future	JFU	11/21/2024
Crude Oil Diff - Argus SGC vs WTI Trade Month Future	AJA	11/21/2024
Crude Oil Outright - Argus SGC Trade Month Future	TEK	11/21/2024
Crude Diff - Argus Bakken (Patoka) Crude Oil Trade Month Future	PAB	11/21/2024
Crude Diff - Argus X-Pipe Midland WTI vs WTI Trade Month Future	AXM	11/21/2024
Crude Diff - Argus Bakken (DAPL) Crude Oil Trade Month Future	DPL	11/21/2024
Crude Diff - Argus Canadian High TAN (Houston) Crude Oil Trade Month Future	ARX	11/21/2024

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Crude Diff - Argus WTL Midland vs WTI Trade Month Future	MTD	11/21/2024
Crude Outright - Argus WTI Houston Trade Month Future	JFQ	11/21/2024
Diesel Diff – New York Harbor ULSD 1-month Calendar Spread Future	HOC	11/26/2024
Diesel Diff – New York Harbor ULSD 1-month Calendar Spread Option	HOC	11/26/2024
Crude Diff – WTI vs Brent Bullet Future	TIB	11/25/2024
Crude Diff – WTI vs Brent Spread Option	TIB	11/25/2024
Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Future	RCM	11/26/2024
Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Option	RCM	11/26/2024

For a complete list of position limits for energy contracts, please refer to the [Energy Position Limit, Accountability and Reportable Levels](#) table on our website.

Participants and Clearing Members in the Exchange’s Environmental markets are further reminded that, separate and apart from the Exchange’s Spot Month Position Limits, certain limitations may apply to the number of physical instruments an entity may hold at any point in time in the registry of an applicable program. Participants and their Clearing Members are responsible for delivery obligations against outstanding Exchange contracts and should be aware of all such applicable limits so that positions are properly managed through expiration and delivery.

Exemptions

Exemptions may be available for bona fide hedging positions, arbitrage, spread or straddle positions or risk management positions in accordance with Rule 6.29. For the Henry Hub LD1 Fixed Price Future, a Conditional Limit is also available in accordance with Rule 6.20. Exemption requests should be submitted no later than five (5) business days prior to the date the position limit takes effect. Please address any questions to one of the contacts listed in this Notice. To apply for exemptive relief for an Agricultural contract, please phone or e-mail the appropriate contact listed below. To apply for exemptive relief for an Energy contract, please complete and submit the applications provided below:

Energy Contracts

[Position Limit Exemption Form](#)

[Conditional Limit Request Form](#)

FOR MORE INFORMATION

Agricultural and Financial Contact:

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