

ICE Futures U.S.

July 1, 2024

Reminder: Spot Month Position Limit Dates for Energy Contracts

For the August 2024 expiry contracts in Energy contracts and for spot month Oil and NGL contracts expiring in July 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.**

Energy Contracts

Commodity	Compliance Date
Henry LD1 Fixed Price	July 25, 2024
Natural Gas	July 25, 2024
LNG	July 29, 2024
Power ¹	August 1, 2024
Environmental	August 1, 2024

Oil and NGL Contracts

Commodity	Compliance Date
Oil	July 29, 2024
Natural Gas Liquids (NGLs)	July 29, 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	7/15/2024
Crude Diff – Argus Bakken (Clearbrook) Crude Oil Future	BAK	7/15/2024
Crude Diff – ICE SW 1A Index Balmo Future	TMZ	7/15/2024
Crude Diff – ICE SW 1A Index Future	TMR	7/15/2024
Crude Diff – ICE SYN 1A Index Future	TMS	7/15/2024
Crude Diff – ICE UHC 1A Index Future	TMU	7/15/2024
Crude Diff – ICE WCS 1A Index Balmo Future	TMY	7/15/2024

¹ Including spot month capacity contracts expiring in August 2024.

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Crude Diff – ICE WCS 1A Index Future	TMW	7/15/2024
Crude Diff - ICE WCS 1B Index Balmo Future	TDY	7/15/2024
Crude Diff – ICE WCS 1B Index Future	TDX	7/15/2024
Crude Oil Diff - ICE CLK EDM 1a Index Future	CLE	7/15/2024
Crude Diff - ICE HITAN EDM 1a Index Future	HTN	7/15/2024
Crude Diff – WTI 1-Month Calendar Spread Future	TIA	7/18/2024
Crude Diff – WTI 1-Month Calendar Spread Option	TIA	7/18/2024
Crude Outright – WTI Bullet Future	WTB	7/18/2024
Crude Diff - Midland WTI American Gulf Coast Diff to CMA ICE Trade Month Future	CM1	7/18/2024
Crude Diff - Midland WTI American Gulf Coast Diff to CMA ICE Trade Month Balmo Future	CM2	7/18/2024
Crude Diff – Argus LLS vs WTI Trade Month Balmo Future	ARQ	7/23/2024
Crude Diff – Argus LLS vs WTI Trade Month Future	ARL	7/23/2024
Crude Diff - Argus Mars vs WTI Trade Month Future	ARW	7/23/2024
Crude Diff – Argus WCS (Cushing) Crude Oil Trade Month Future	CSH	7/23/2024
Crude Diff - Argus WCS (Houston) Crude Oil Trade Month Future	ARV	7/23/2024
Crude Diff – Argus WTI CMA Trade Month Future	AIM	7/23/2024
Crude Diff – Argus WTI Houston vs Argus WTI Midland Trade Month Future	MSN	7/23/2024
Crude Diff - Argus WTI Houston vs WTI Trade Month Average Price Option	ACM	7/23/2024
Crude Diff – Argus WTI Houston vs WTI Trade Month Future	ACM	7/23/2024
Crude Diff - Argus WTI Midland vs WTI Trade Month Average Price Option	MSV	7/23/2024
Crude Diff – Argus WTI Midland vs WTI Trade Month Future	MSV	7/23/2024
Crude Diff – Argus WTS vs WTI Trade Month Balmo Future	AVS	7/23/2024
Crude Diff – Argus WTS vs WTI Trade Month Future	AVT	7/23/2024
Crude Outright – Argus WTI Cushing Trade Month Future	ACT	7/23/2024
Crude Outright - Permian WTI Trade Month Future	HOY	7/23/2024
Crude Outright - WTI Cushing Trade Month Future	WTC	7/23/2024

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Key Information Documents for certain products covered by the EU Packaged Retail and Insurance-based Investment Products Regulation can be accessed on the relevant exchange website under the heading “Key information Documents (KIDS),” commencing January 1, 2019.

Crude Outright - Argus WTI Midland Trade Month Future	JFP	7/23/2024
Crude Outright - Argus WTI Houston Trade Month Future	JFQ	7/23/2024
Crude Outright - Argus Mars Trade Month Future	JFS	7/23/2024
Crude Outright - Argus LLS Trade Month Future	JFT	7/23/2024
Crude Outright - Argus WTS Trade Month Future	JFU	7/23/2024
Crude Oil Diff - Argus SGC vs WTI Trade Month Future	AJA	7/23/2024
Crude Oil Outright - Argus SGC Trade Month Future	TEK	7/23/2024
Crude Diff - Argus Bakken (Patoka) Crude Oil Trade Month Future	PAB	7/23/2024
Diesel Diff – New York Harbor ULSD 1-month Calendar Spread Future	HOC	7/29/2024
Diesel Diff – New York Harbor ULSD 1-month Calendar Spread Option	HOC	7/29/2024
Crude Diff – WTI vs Brent Bullet Future	TIB	7/26/2024
Crude Diff – WTI vs Brent Spread Option	TIB	7/26/2024
Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Future	RCM	7/29/2024
Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Option	RCM	7/29/2024

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:

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Energy Contracts

[Position Limit Exemption Form](#)

[Conditional Limit Request Form](#)

FOR MORE INFORMATION

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