

Clearing: New Prod	duct Advisory Notice								
Listing Date	Trade Date Monday, August 5, 2024								
Product Exchange	NYMEX Advisory# 24-194								
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code					
	D3 Cellulosic RINs (OPIS) Futures	RN3	RN3	NY-RN3					
	D4 Biodiesel RINs (OPIS) BALMO Futures	R4B	R4B	NY-R4B					
	D6 Ethanol RINs (OPIS) BALMO Futures	R6B	R6B	NY-R6B					
	D3 Cellulosic RINs (OPIS) Average Price Option	RO3	RO3	NY-RN3					
Description	RINs futures and option								
Instrument Type	Futures/Options								
Regulatory Class	Futures								
Trading Venues	CME Globex & CME ClearPort								
Trading Hours	CME Globex: Sunday - Friday 5:00 p.m 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT CME ClearPort: Sunday 5:00 p.m Friday 4:00 p.m. CT with no reporting Monday – Thursday 4:00 p.m. – 5:00 p.m. CT								
Product Size	50,000 RIN								
Series Listing Convention	RN3 & RO3: Monthly contracts listed for 36 consecutive months R4B & R6B: Monthly BALMO contracts listed for 3 consecutive months								
Initial Contracts	RN3 & RO3: Sep-24 – Aug-27 R4B & R6B: Sep-24 – Nov-24								
Minimum Price Increment	0.0001								
Value Per Tick / Currency	50,000 x 0.0001 = \$5.00								
Contract Multiplier (CVF)	50,00								
Exercise Style	European								
Block Eligible / Minimum Block Quantity	Yes / 5								
Exercise Price Intervals and Listings	Minimum 20 strikes at 0.0010 per RIN increment above and below the at-the-money strike plus dynamic strikes at 0.0001 per RIN increment for 12 months.  Minimum at-the-money strike at 0.0010 per RIN increment plus dynamic strikes at 0.0001 per RIN increment for months 13+.								
Termination of Trading	Trading terminates on the last business days of the contract month								
Final Settlement Increment	0.0001								
Final Settlement Date	LTD+2								
Delivery	Financially settled								



Price Conventions	Clearing Price	RN3:3.2651 R4B:1.5434 R6B:1.5434 RO3:1.2346	Globex Price	3.2651 1.5434 1.5434 1.2346	MDP 3.0 Channel	382 382 382 383
	Clearing Strike	3.2650	Globex Strike	32650	Globex Strike Scale	4
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970

Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.

**Pending All Relevant CFTC Regulatory Review Periods**