



Market Surveillance

DATE: March 2, 2022

NOTICE #: MSN03-02-22B

SUBJECT: Position Limit, Accountability Levels and Large Trader Reporting Requirement in Connection with the Initial Listing of the Physically-Delivered CBL Core Global Emissions Offset (C-GEO) Futures Contract

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Physically-Delivered CBL Core Global Emissions Offset (C-GEO) Futures Contract on trade date March 7, 2022 (see [SER-8920](#) published February 8, 2022), please note below and in [Exhibit B](#) of NYMEX Submission No. [22-045](#), the corresponding spot-month position limit (Rule 559), aggregation allocation (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable level (Rule 561) for the new contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	Single and All Month Accountability Levels
<u>CBL Core Global Emissions Offset (C-GEO) Futures</u>	<u>1257</u>	<u>CGO</u>	<u>1,000 Emissions Offsets</u>	<u>25</u>	<u>CGO</u>	<u>6,000</u>	<u>8,000/8,000</u>

Effective trade date Monday, March 7, 2022, and pending all relevant CFTC regulatory review periods, the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook will be amended in accordance with the NYMEX Submission.

The commodity code is provided for Clearing Members that file reports pursuant to NYMEX Rule 561.A in a machine-readable format.

Please refer questions on this subject to:

Market Regulation

Surveillance:

Ryne Toscano

Ryne.Toscano@cmegroup.com

+1 212 299 2879

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347 4137