

Market Surveillance

DATE: August 3, 2022

NOTICE #: MSN08-03-22C

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the Two (2) Physically-Delivered CBL Global Emissions Offset Trailing Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") CBL Core Global Emissions Offset Trailing (C-GEO-TR) Futures and CBL Nature-Based Global Emissions Offset Trailing (N-GEO-TR) Futures contracts on trade date August 8, 2022 (see [SER-9013](#) published June 28, 2022), please note below and in [Exhibit B](#) of NYMEX Submission No. [22-222](#), the corresponding spot-month position limits (Rule 559), aggregation allocations (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot-Month, Single & All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single & All Month Accountability Level Leg (1) / Leg (2)
<u>CBL Core Global Emissions Offset Trailing (C-GEO-TR) Futures</u>	<u>1255</u>	<u>COT</u>	<u>1,000 Emissions Offsets</u>	<u>25</u>	<u>COT</u>	<u>3,000</u>	<u>4,000</u>
<u>CBL Nature-Based Global Emissions Offset Trailing (N-GEO-TR) Futures</u>	<u>1256</u>	<u>NOT</u>	<u>1,000 Emissions Offsets</u>	<u>25</u>	<u>NOT</u>	<u>3,000</u>	<u>4,000</u>

Effective trade date Monday, August 8, 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 codes are 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

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