

Market Surveillance

DATE: January 3, 2024

NOTICE #: MSN01-03-24

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the NY Harbor ITT Ethanol (Platts) Futures Contract

In connection with the listing of the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") NY Harbor ITT Ethanol (Platts) Futures contract (the "Contract") on trade date Monday, January 8, 2024 (See [SER-9298](#) published on December 5, 2023), please note below and in [Exhibit B](#) of NYMEX Submission No. [23-270](#) the corresponding position limit (Rule 559), accountability levels (Rule 560), aggregation allocations and reportable level (Rule 561) for the contract. The new, financially settled contract, shall have a diminishing balance.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot, Single, and All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)	All Month Accountability Level Leg (1) / Leg (2)
<u>NY Harbor ITT Ethanol (Platts) Futures</u>	<u>570</u>	<u>NIE</u>	<u>42,000 Gallons</u>	<u>25</u>	<u>NIE</u>	<u>400</u>	<u>2,000</u>	<u>4,000</u>

Effective trade date Monday, January 8, 2024 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:

Thomas Dixon Thomas.Dixon@cmegroup.com +1 212 299-2901

Large Trader Reporting:

Sandra Valtierra Sandra.Valtierra@cmegroup.com +1 312 347 4137