

Market Surveillance

DATE: June 12, 2024

NOTICE #: MSN06-12-24

SUBJECT: Position Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of the Soybean Oil – NY Harbor ULSD Spread Financial Futures

In connection with the listing of the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Soybean Oil – NY Harbor ULSD Spread Financial Futures contract (the "Contract") on trade date Monday, June 17, 2024 (See [SER-9377](#) published on May 20, 2024), please note below and in [Exhibit B](#) of NYMEX Submission No. [24-183](#) the corresponding position limits (Rule 559), 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 & All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single & All Month Limits (In Net Futures Equivalents) Leg (1) / Leg (2)
<u>Soybean Oil - NY Harbor ULSD Spread Financial Futures</u>	<u>151</u>	<u>BHO</u>	<u>42,000 Gallons</u>	<u>25</u>	<u>BHO</u>	<u>200</u>	<u>3,300</u>

Effective trade date Monday, June 17, 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