

## Market Surveillance

**DATE:** July 31, 2024

**NOTICE #:** MSN07-31-24B

**SUBJECT:** Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the D3 Cellulosic RINs (OPIS) Futures and Average Price Option Contracts and the D4 Biodiesel and D6 Ethanol RINs (OPIS) BALMO Futures Contracts

In connection with the listing of the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") D3 Cellulosic RINs (OPIS) Futures and Average Price Option Contracts and the D4 Biodiesel and D6 Ethanol RINs (OPIS) BALMO Futures Contracts (the "Contracts") on trade date Monday, August 5, 2024 (See [SER-9378R](#) published on July 10, 2024), please note below and in [Exhibit B](#) of NYMEX Submission No. [24-260](#) the corresponding position limits (Rule 559), accountability levels (Rule 560), aggregation allocations and reportable level (Rule 561) for the contracts. The new, financially settled contracts, 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)	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>D3 Cellulosic RINs (OPIS) Futures</u>	<u>1307</u>	<u>RN3</u>	<u>50,000 RINs</u>	<u>25</u>	<u>RN3</u>		<u>200</u>	<u>400</u>	<u>800</u>
<u>D3 Cellulosic RINs (OPIS) Average Price Option</u>	<u>1308</u>	<u>RO3</u>	<u>50,000 RINs</u>	<u>25</u>	<u>RN3</u>	<u>1 RO3 : 1 RN3</u>	<u>200</u>	<u>400</u>	<u>800</u>
<u>D4 Biodiesel RINs (OPIS) BALMO Futures</u>	<u>1306</u>	<u>R4B</u>	<u>50,000 RINs</u>	<u>25</u>	<u>RN4</u>	<u>1 R4B : 1 RN4</u>	<u>1,500</u>	<u>3,000</u>	<u>6,000</u>
<u>D6 Ethanol RINs (OPIS) BALMO Futures</u>	<u>1300</u>	<u>R6B</u>	<u>50,000 RINs</u>	<u>25</u>	<u>RN6</u>	<u>1 R6B : 1 RN6</u>	<u>4,000</u>	<u>8,000</u>	<u>16,000</u>

Effective trade date Monday, August 5, 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 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**

Surveillance:

Thomas Dixon

[Thomas.Dixon@cmegroup.com](mailto:Thomas.Dixon@cmegroup.com)

+1 212 299-2901

Large Trader Reporting:

Sandra Valtierra

[Sandra.Valtierra@cmegroup.com](mailto:Sandra.Valtierra@cmegroup.com)

+1 312 347 4137