CME Group

How the world advances

Market Surveillance

DATE: **December 16, 2015**

NOTICE #: **MSN12-16-15**

SUBJECT: **Large Trader Requirements – Listing of Two (2) Renewable Identification Number (RIN) Futures Contracts**

In connection with the listing of New York Mercantile Exchange Inc.'s ("NYMEX" or "Exchange") D4 Biodiesel RINs (Argus) 2016 Futures and D6 Ethanol RINs (Argus) 2016 Futures contracts on trade date Monday, December 21, 2015 (see SER-7525 published December 3, 2015), please note below, and in Appendix B of CFTC Submission #15-526, the corresponding spot month position limits (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560) and reportable levels (NYMEX Rule 561) for the new contracts. The spot month limits for the contracts shall take effect at the close of trading three business days prior to the last trading day of the contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size & Unit	Reporting Level	Spot-Month Limit (In Net Futures Equivalents)	Single Month Account-ability Level	All Month Accountability Level
D4 Biodiesel RINs (Argus) 2016 Futures	1303	D46	50,000 RINs	25	805	3,000	3,000
D6 Ethanol RINs (Argus) 2016 Futures	1305	D66	50,000 RINs	25	4,500	15,000	15,000

Effective trade date December 21, 2015, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contracts will be inserted into the NYMEX Position Limit, Position Accountability and Reportable Level Table located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook.

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:
Ryne Toscano Ryne.Toscano@cmegroup.com (212) 299-2879

Products:
Nadine Brown Nadine.Brown@cmegroup.com (212) 299-2223

Large Trader Reporting:
Sandra Valtierra Sandra.Valtierra@cmegroup.com (312) 347-4137