



Special Executive Report

DATE: September 30, 2010

SER#: 5419

SUBJECT: Spread Functionality for Environmental Futures Contracts

Effective Sunday, October 17, 2010, for trade date Monday, October 18, 2010, the New York Mercantile Exchange, Inc. (NYMEX) will list calendar and inter-commodity spread functionality on the existing In Delivery Month European Union Allowance (EUA) Futures (code Globex EAF, Clearing 6T) and In Delivery Month Certified Emissions Reduction (CER) Futures (code Globex CRE, Clearing 6S). These contracts are available for trading on CME Globex and for submission for clearing through CME ClearPort. These contracts are listed with NYMEX, and are subject to, the rules and regulations of NYMEX and Chicago Mercantile Exchange Inc.

- Intra-commodity (calendar) spreads on existing contracts (IDM EUA futures and IDM CER futures)
 - 6T: Dec10 vs. Dec11
 - 6T: Dec10 vs. Dec12
 - 6T: Dec10 vs. Dec13
 - 6T: Dec11 vs. Dec12
 - 6T: Dec11 vs. Dec13
 - 6T: Dec12 vs. Dec13
 - 6S: Dec10 vs. Dec11
 - 6S: Dec10 vs. Dec12
 - 6S: Dec11 vs. Dec12

- Inter-commodity spreads on existing contracts (IDM CER futures with IDM EUA futures)
 - 6S Dec10 vs. 6T Dec10
 - 6S Dec11 vs. 6T Dec11
 - 6S Dec12 vs. 6T Dec12

Should you have any questions or require any further information, please contact Brad Leach at 212-299-2609 or Adila Mchich 212-299-2270.