

## Special Executive Report

---

**SER-5117**

**January 22, 2010**

**Large Trader Reporting Requirements, All Month/Any One Month Position  
Accountability Levels, Expiration Month Position Limits and Aggregation  
Allocations for Four (4) New Regional Greenhouse Gas Initiative (RGGI) CO<sub>2</sub>  
Allowance Futures Contracts with Specific Vintage Years, and Administrative  
Amendments to Existing Related Contracts**

---

In connection with the launch of four (4) new Regional Greenhouse Gas Initiative (RGGI) CO<sub>2</sub> Allowance Futures contracts with specific vintage years on trade date January 25, 2010, please note below the corresponding all month/any one month accountability levels (NYMEX Rule 560), expiration month position limits (NYMEX Rule 559), reportable levels (NYMEX Rule 561) and aggregation allocations for the new contracts. The commodity code is provided for the Clearing Members that file reports pursuant to (NYMEX Rule 561.A) in a machine-readable format.

In addition, administrative amendments to existing related contracts align the all month/any one month accountability levels and expiration month limits with those of the new contracts.

Contract related questions can be directed to Anthony V. Densieski, Director, Market Surveillance at 212.299.2881, or Chris Reinhardt, Supervisor, Market Surveillance at 212.299.2884.

(Bold/underline indicates additions; strikethrough indicates deletions)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>All Month Accountability Level</u>	<u>Any One Month Accountability Level</u>	<u>Expiration Month Limit</u>	<u>Reporting Level</u>	<u>Aggregate Into (1)</u>	<u>Aggregate Into (2)</u>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>		
<i>Emissions</i>								
<u>Regional Greenhouse Gas Initiative (RGGI) CO<sub>2</sub> Allowance Vintage 2009 Futures</u>	<u>873</u>	<u>98</u>	<u>8,000</u>	<u>6,000</u>	<u>2,000</u>	<u>25</u>	<u>RJ</u>	
<u>Regional Greenhouse Gas Initiative (RGGI) CO<sub>2</sub> Allowance Vintage 2010 Futures</u>	<u>873</u>	<u>76</u>	<u>8,000</u>	<u>6,000</u>	<u>2,000</u>	<u>25</u>	<u>76</u>	
<u>Regional Greenhouse Gas Initiative (RGGI) CO<sub>2</sub> Allowance Vintage 2011 Futures</u>	<u>873</u>	<u>86</u>	<u>8,000</u>	<u>6,000</u>	<u>2,000</u>	<u>25</u>	<u>86</u>	
<u>Regional Greenhouse Gas Initiative (RGGI) CO<sub>2</sub> Allowance Vintage 2012 Futures</u>	<u>873</u>	<u>96</u>	<u>500</u>	<u>250</u>	<u>100</u>	<u>25</u>	<u>96</u>	
Regional Greenhouse Gas Initiative (RGGI) CO <sub>2</sub> Allowance Futures	873	RJ	<del>5,000</del> <u>8,000</u>	<del>2,500</del> <u>6,000</u>	<del>1,000</del> <u>2,000</u>	25	RJ	
Regional Greenhouse Gas Initiative (RGGI) CO <sub>2</sub> Allowance Option	874	96	<del>5,000</del> <u>8,000</u>	<del>2,500</del> <u>6,000</u>	<del>1,000</del> <u>2,000</u>	25	RJ	