

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 19-158

**Organization:** New York Mercantile Exchange, Inc. ("NYMEX")

**Filing as a:**     **DCM**         **SEF**         **DCO**         **SDR**

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 05/01/19    **Filing Description:** Expansion of Trading at Settlement ("TAS") Eligibility for the Henry Hub Natural Gas Futures Contract

**SPECIFY FILING TYPE**

**Please note only ONE choice allowed per Submission.**

**Organization Rules and Rule Amendments**

- |                                     |                                     |            |
|-------------------------------------|-------------------------------------|------------|
| <input checked="" type="checkbox"/> | Certification                       | § 40.6(a)  |
| <input type="checkbox"/>            | Approval                            | § 40.5(a)  |
| <input type="checkbox"/>            | Notification                        | § 40.6(d)  |
| <input type="checkbox"/>            | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/>            | SIDCO Emergency Rule Change         | § 40.10(h) |

**Rule Numbers:** See filing.

**New Product**

**Please note only ONE product per Submission.**

- |                          |                                       |            |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification                         | § 40.2(a)  |
| <input type="checkbox"/> | Certification Security Futures        | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class              | § 40.2(d)  |
| <input type="checkbox"/> | Approval                              | § 40.3(a)  |
| <input type="checkbox"/> | Approval Security Futures             | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission                       | § 39.5     |

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- |                          |   |                      |
|--------------------------|---|----------------------|
| <input type="checkbox"/> | Certification   | § 40.6(a)            |
| <input type="checkbox"/> | Certification Made Available to Trade Determination     | § 40.6(a)            |
| <input type="checkbox"/> | Certification Security Futures                          | § 41.24(a)           |
| <input type="checkbox"/> | Delisting (No Open Interest)                            | § 40.6(a)            |
| <input type="checkbox"/> | Approval  | § 40.5(a)            |
| <input type="checkbox"/> | Approval Made Available to Trade Determination          | § 40.5(a)            |
| <input type="checkbox"/> | Approval Security Futures                               | § 41.24(c)           |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | "Non-Material Agricultural Rule Change"                 | § 40.4(b)(5)         |
| <input type="checkbox"/> | Notification  | § 40.6(d)            |

**Official Name(s) of Product(s) Affected:**

**Rule Numbers:**

May 1, 2019

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Expansion of Trading at Settlement (“TAS”) Eligibility for the Henry Hub Natural Gas Futures Contract. NYMEX Submission No. 19-158**

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying amendments to the Trading at Settlement (“TAS”) Table (the “Table”) located in Chapter 5 (“Trading Qualifications and Practices”) to expand TAS eligibility for Henry Hub Natural Gas Futures contract (the “Contract”) as noted in the table below for trading on the CME Globex electronic platform effective on Sunday, May 19, 2019 for trade date Monday, May 20, 2019.

Contract Title	Rulebook Chapter	Commodity Code	CME Globex TAS Code	Current TAS Listing Schedule	Expanded TAS Listing Schedule
Henry Hub Natural Gas Futures	220	NG	NGT	Trading at Settlement is eligible in the spot (except on the last trading day) and second through seventh contract months.	Trading at Settlement is eligible in the spot (except on the last trading day) and second through <b>twelve</b> contract months.

The Contract is also available for submission for clearing via CME ClearPort.

Based on recent requests from market participants, the Exchange conducted an analysis of liquidity of the Contract on a month-by-month basis and determined that the expansion of TAS eligibility for the Contract is appropriate at this time.

The amended Table is provided as Exhibit A in blackline format.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the amendments may have some bearing on the following core principles:

- **Availability of General Information:** The Exchange shall publish information regarding the amendments via a Special Executive Report (“SER”) to notify the marketplace. The SER will also be posted on the CME Group website.
- **Contracts Not Readily Subject to Manipulation:** A review of the Contract shows that there is sufficient liquidity on CME Globex to support expanded TAS eligibility of the Contract TAS. NYMEX continues to be belief that the Contract is not subject to manipulation.
- **Compliance with Rules:** The SER being issued provides information on the Contract eligible to be entered on CME Globex. The SER and the Table are intended to provide regulatory guidance to ensure that market participants are in compliance with Rule 524 (“Trading at Settlement (“TAS”) and Trading at Marker (“TAM”) Transactions”).

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange certify that the amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – Amendments to the Trading at Settlement Table Located in NYMEX Chapter 5 (“Trading Qualifications and Practices”)

## Exhibit A

### NYMEX Rulebook Chapter 5 ("Trading Qualifications and Practices")

#### Trading at Settlement ("TAS") Table

(additions underscored; deletions ~~struck through~~)

Trade at Settlement (TAS) Outright and Calendar Spread Availability - NYMEX Energy Futures  
Henry Hub Natural Gas Futures (NGT)

JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>	<i>Sep</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>
<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>	<i>Sep</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>
<i>Apr</i>	<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>	<i>Sep</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>
<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>	<i>Sep</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>
<i>June</i>	<i>Jul</i>	<i>Aug</i>	<i>Sep</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>
<i>July</i>	<i>Aug</i>	<i>Sep</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>Jun</i>
<i>Aug</i>	<i>Sep</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>June</i>	<i>Jul</i>
<i>Sept</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>
<i>Oct</i>	<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>	<i>Sept</i>
<i>Nov</i>	<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>	<i>Sept</i>	<i>Oct</i>
<i>Dec</i>	<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>	<i>Sept</i>	<i>Oct</i>	<i>Nov</i>
<i>Jan</i>	<i>Feb</i>	<i>Mar</i>	<i>Apr</i>	<i>May</i>	<i>Jun</i>	<i>Jul</i>	<i>Aug</i>	<i>Sept</i>	<i>Oct</i>	<i>Nov</i>	<i>Dec</i>
<i>Mar*</i>	<i>Mar*</i>	<i>Apr*</i>									
<i>Apr*</i>	<i>Apr*</i>										
<i>Feb-Mar</i>	<i>Mar-Apr</i>	<i>Apr-May</i>	<i>May-Jun</i>	<i>Jun-Jul</i>	<i>Jul-Aug</i>	<i>Aug-Sep</i>	<i>Sep-Oct</i>	<i>Oct-Nov</i>	<i>Nov-Dec</i>	<i>Dec-Jan</i>	<i>Jan-Feb</i>
<i>Feb-Apr</i>	<i>Mar-May</i>	<i>Apr-Jun</i>	<i>May-Jul</i>	<i>Jun-Aug</i>	<i>Jul-Sep</i>	<i>Aug-Oct</i>	<i>Sep-Nov</i>	<i>Oct-Dec</i>	<i>Nov-Jan</i>	<i>Dec-Feb</i>	<i>Jan-Mar</i>
<i>Feb-May</i>	<i>Mar-Jun</i>	<i>Apr-Jul</i>	<i>May-Aug</i>	<i>Jun-Sep</i>	<i>Jul-Oct</i>	<i>Aug-Nov</i>	<i>Sep-Dec</i>	<i>Oct-Jan</i>	<i>Nov-Feb</i>	<i>Dec-Mar</i>	<i>Jan-Apr</i>
<i>Feb-Jun</i>	<i>Mar-Jul</i>	<i>Apr-Aug</i>	<i>May-Sep</i>	<i>Jun-Oct</i>	<i>Jul-Nov</i>	<i>Aug-Dec</i>	<i>Sep-Jan</i>	<i>Oct-Feb</i>	<i>Nov-Mar</i>	<i>Dec-Apr</i>	<i>Jan-May</i>
<i>Feb-Jul</i>	<i>Mar-Aug</i>	<i>Apr-Sep</i>	<i>May-Oct</i>	<i>Jun-Nov</i>	<i>Jul-Dec</i>	<i>Aug-Jan</i>	<i>Sep-Feb</i>	<i>Oct-Mar</i>	<i>Nov-Apr</i>	<i>Dec-May</i>	<i>Jan-Jun</i>
<i>Mar-Apr</i>	<i>Apr-May</i>	<i>May-Jun</i>	<i>Jun-Jul</i>	<i>Jul-Aug</i>	<i>Aug-Sep</i>	<i>Sep-Oct</i>	<i>Oct-Nov</i>	<i>Nov-Dec</i>	<i>Dec-Jan</i>	<i>Jan-Feb</i>	<i>Feb-Mar</i>
<i>Mar-May</i>	<i>Apr-Jun</i>	<i>May-Jul</i>	<i>Jun-Aug</i>	<i>Jul-Sep</i>	<i>Aug-Oct</i>	<i>Sep-Nov</i>	<i>Oct-Dec</i>	<i>Nov-Jan</i>	<i>Dec-Feb</i>	<i>Jan-Mar</i>	<i>Feb-Apr</i>
<i>Mar-Jun</i>	<i>Apr-Jul</i>	<i>May-Aug</i>	<i>Jun-Sep</i>	<i>Jul-Oct</i>	<i>Aug-Nov</i>	<i>Sep-Dec</i>	<i>Oct-Jan</i>	<i>Nov-Feb</i>	<i>Dec-Mar</i>	<i>Jan-Apr</i>	<i>Feb-May</i>
<i>Mar-Jul</i>	<i>Apr-Aug</i>	<i>May-Sep</i>	<i>Jun-Oct</i>	<i>Jul-Nov</i>	<i>Aug-Dec</i>	<i>Sep-Jan</i>	<i>Oct-Feb</i>	<i>Nov-Mar</i>	<i>Dec-Apr</i>	<i>Jan-May</i>	<i>Feb-Jun</i>
<i>Apr-May</i>	<i>May-Jun</i>	<i>Jun-Jul</i>	<i>Jul-Aug</i>	<i>Aug-Sep</i>	<i>Sep-Oct</i>	<i>Oct-Nov</i>	<i>Nov-Dec</i>	<i>Dec-Jan</i>	<i>Jan-Feb</i>	<i>Feb-Mar</i>	<i>Mar-Apr</i>
<i>Apr-Jun</i>	<i>May-Jul</i>	<i>Jun-Aug</i>	<i>Jul-Sep</i>	<i>Aug-Oct</i>	<i>Sep-Nov</i>	<i>Oct-Dec</i>	<i>Nov-Jan</i>	<i>Dec-Feb</i>	<i>Jan-Mar</i>	<i>Feb-Apr</i>	<i>Mar-May</i>
<i>Apr-Jul</i>	<i>May-Aug</i>	<i>Jun-Sep</i>	<i>Jul-Oct</i>	<i>Aug-Nov</i>	<i>Sep-Dec</i>	<i>Oct-Jan</i>	<i>Nov-Feb</i>	<i>Dec-Mar</i>	<i>Jan-Apr</i>	<i>Feb-May</i>	<i>Mar-Jun</i>
<i>May-Jun</i>	<i>Jun-Jul</i>	<i>Jul-Aug</i>	<i>Aug-Sep</i>	<i>Sep-Oct</i>	<i>Oct-Nov</i>	<i>Nov-Dec</i>	<i>Dec-Jan</i>	<i>Jan-Feb</i>	<i>Feb-Mar</i>	<i>Mar-Apr</i>	<i>Apr-May</i>
<i>May-Jul</i>	<i>Jun-Aug</i>	<i>Jul-Sep</i>	<i>Aug-Oct</i>	<i>Sep-Nov</i>	<i>Oct-Dec</i>	<i>Nov-Jan</i>	<i>Dec-Feb</i>	<i>Jan-Mar</i>	<i>Feb-Apr</i>	<i>Mar-May</i>	<i>Apr-Jun</i>
<i>Jun-Jul</i>	<i>Jul-Aug</i>	<i>Aug-Sep</i>	<i>Sep-Oct</i>	<i>Oct-Nov</i>	<i>Nov-Dec</i>	<i>Dec-Jan</i>	<i>Jan-Feb</i>	<i>Feb-Mar</i>	<i>Mar-Apr</i>	<i>Apr-May</i>	<i>May-Jun</i>

\*next calendar year contract months