

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 17-116 (1 of 4)

Organization: Chicago Mercantile Exchange Inc. ("CME")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 5/3/17 Filing Description: Amendments to Trading at Settlement ("TAS")
Eligibility for Various NYMEX Futures Contracts and Administrative Amendments to the CME, CBOT, NYMEX, COMEX TAS Table

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:



Christopher Bowen
 Managing Director and Chief Regulatory Counsel
 Legal Department

May 3, 2017

VIA ELECTRONIC PORTAL

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

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Amendments to Trading at Settlement (“TAS”) Eligibility for Various NYMEX Futures Contracts and Administrative Amendments to the CME, CBOT, NYMEX and COMEX TAS Table.
 CME Submission No. 17-116 (1 of 4)**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(a), Chicago Mercantile Exchange Inc. (“CME”), The Board of Trade of the City of Chicago, Inc. (“CBOT”), New York Mercantile Exchange, Inc. (“NYMEX”), Commodity Exchange, Inc. (“COMEX”) (collectively, the “Exchanges”) hereby notify the Commission that they are self-certifying amendments to the CME/CBOT/NYMEX/COMEX Trading at Settlement (“TAS”) Table (the “Table”) located in Chapter 5 (“Trading Qualifications and Practices”) effective on Sunday, May 21, 2017 for trade date Monday, May 22, 2017.

Specifically, NYMEX will be implementing amendments as described in the table below.

NYMEX Contract Title	NYMEX Rulebook Chapter	Clearing Code	CME Globex TAS Code	Current TAS Listing	TAS Listing as of Trade Date May 22, 2017
Light Sweet Crude Oil Futures	200	CL	CLT	Months 1, 2, 3, 4	Months 1, 2, 3, 4, 5, 6, 7
NY Harbor ULSD Futures	150	HO	HOT	Months 1, 2, 3, 4	Months 1, 2, 3, 4, 5, 6, 7
RBOB Gasoline Futures	191	RB	RBT	Months 1, 2, 3, 4	Months 1, 2, 3, 4, 5, 6, 7
Henry Hub Natural Gas Futures	220	NG	NGT	Months 1, 2, 3, 4	Months 1, 2, 3, 4, 5, 6, 7
Platinum Futures	105	PL	PLT	No current TAS listing	Nearest active contract month of January, April, July, and October
Brent Last Day Financial Futures	698	BZ	BZT	Months 1, 2, 3	Months 1, 2, 3, and 4 and corresponding (TAS) calendar spreads for all monthly combinations

Based on demand by market participants, the Exchange conducted a recent analysis of the monthly liquidity for the Contracts and determined that the implementation and expansion of TAS eligibility for trading on the CME Globex electronic trading platform is appropriate at this time.

NYMEX is also correcting a listing error with respect to the TAS contract months for the Brent Crude Oil Futures (Commodity Code: BB; Rulebook Chapter: 698) and Brent Last Day Financial Futures (Commodity Code: BZ; Rulebook Chapter: 692). The months listed by expiry month were referencing the incorrect contract months due to a change to the expiry schedule effective with the January 2016 contract month. The footnote to the table referencing this change is also being removed at the same time.

CME is adding six (6) equity index contracts to the Equity Index BTIC tab in the Table. CME previously self-certified with the Commission BTIC pricing eligibility for these contracts and are simply correcting the Table to include those contracts.

Also, the Exchanges are implementing administrative amendments to the Table. Specifically, the Exchanges: (1) created separate tabs for each asset class; (2) identified the appropriate designated contract market within each asset class; and (3) implemented administrative, non-substantive amendments which are simply stylistic in manner.

A copy of the amended Table is attached under separate cover as Appendix A.

The Exchanges reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that amendments to the Table may impact the following Core Principles:

- **Availability of General Information** – The marketplace will be given sufficient notice of the changes via the issuance of a Special Executive Report ("SER") prior to the effective date, and will therefore remain in compliance with this Core Principle. The SER will also be posted on the CME Group website.
- **Contracts Not Readily Subject to Manipulation** – A review of the Contracts show that there is sufficient liquidity on CME Globex to support pricing at TAS. There continues to be belief that these Contracts are not subject to manipulation.
- **Compliance with Rules** – The SER being issued provides information on the Contracts' eligible to be entered on CME Globex and priced at the settlement price or any valid price increment ten (10) ticks higher or lower than the settlement price pursuant to Rule 524. The SER and the Table are intended to provide regulatory guidance to ensure that market participants are in compliance with Rule 524.
- **Execution of Transactions:** Core Principle 9 permits a designated contract market ("DCM") to authorize for bona fide business purposes transactions executed away from the DCM's centralized marketplace, and the Exchanges have established block levels in a wide array of futures and options products over many years. NYMEX is not making any block minimum threshold changes in connection with this initiative.

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

The Exchanges certify that this submission has been concurrently posted on the Exchanges' 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.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A – Amendments to the Trading at Settlement Table Located in CME/CBOT/NYMEX/COMEX Chapter 5 (“Trading Qualifications and Practices”) (under separate cover)

APPENDIX A

**Amendments to the Trading at Settlement Table Located in
CME/CBOT/NYMEX/COMEX Chapter 5 (“Trading Qualifications and Practices”)**

(under separate cover)