

SUBMISSION COVER SHEET

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Registered Entity Identifier Code (optional): 19-306

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): 09/11/19 **Filing Description:** Expansion of the Trading at Settlement (TAS) Eligibility for the Brent Crude Oil Last Day Financial Futures and Brent Crude Oil Penultimate Financial Futures

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

Rule Numbers: See filing.

New Product

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

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

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

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

Rule Numbers:

September 11, 2019

VIA ELECTRONIC PORTAL

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

Re: CFTC Regulation 40.6(a) Certification. Notification Regarding the Expansion of Trading at Settlement (TAS) Eligibility for the Brent Crude Oil Last Day Financial Futures and Brent Crude Oil Penultimate Financial Futures. NYMEX Submission No. 19-306

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 the Brent Crude Oil Last Day Financial Futures and Brent Crude Oil Penultimate Financial Futures (the “Contracts”) as noted in the table below for trading on the CME Globex electronic platform and for submission for clearing via CME ClearPort effective on Sunday, September 29, 2019 for trade date Monday, September 30, 2019.

Contract Title	Rulebook Chapter	Clearing Code	CME Globex TAS Code	Current TAS Listing Schedule	Expanded TAS Listing Schedule
Brent Crude Oil Last Day Financial Futures	698	BZ	BZT	4 consecutive months	6 consecutive months plus the next December contract month
Brent Crude Oil Penultimate Financial Futures	692	BB	BBT	3 consecutive months	5 consecutive months plus the next December contract month

Based on recent requests from market participants, the Exchange conducted an analysis of liquidity of the Contracts on a month-by-month basis and determined that the expansion of TAS eligibility for the Contracts 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 will publish information on the change via a Special Executive Report (“SER”) to notify the marketplace of this amendment. The SER will also be posted on the CME Group website.
- **Contract Not Readily Subject to Manipulation:** The Contracts are based on a cash price series that is reflective of the underlying cash market and is commonly relied on and used as a reference price by cash market brokers and commercial market participants.
- **Daily Publication of Trading Information:** The Exchange shall make public daily information on settlement prices, volume, open interest, and opening and closing ranges for the Contracts.
- **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 CEA and CFTC Regulation 40.6(a), the Exchange hereby certifies that the expansion of TAS eligibility of the Contracts complies 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 Exchange’s 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 e-mail CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: NYMEX Rulebook Chapter 5 (“Trading Qualifications and Practices”) Trading at Settlement (“TAS”) Table (blackline format)

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
Brent Crude Oil Last Day Financial Futures (TAS code BZT)

JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
<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>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>May</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>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>Jun</i>	<i>Jul</i>
<i>Dec</i>	<i>Dec</i>	<i>Dec</i>	<i>Dec</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>

TAS spread eligibility includes all calendar spread combinations for first 6 contract months and the next December contract month.

<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>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>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>

*next calendar year contract months

Trade at Settlement (TAS) Outright and Calendar Spread Availability - NYMEX Energy Futures
Brent Crude Oil Penultimate Financial Futures (TAS code BBT)

JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
<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>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>May</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>Jun</i>
<i>Dec</i>	<i>Dec</i>	<i>Dec</i>	<i>Dec</i>	<i>Dec</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec*</i>	<i>Dec</i>	<i>Dec</i>

*next calendar year contract months

Please note that on the last day of trading in the Brent Crude Oil Last Day Financial futures, the spot month shall no longer be TAS eligible, and the next available contract month beyond those currently TAS eligible shall become TAS eligible.