SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested ☐

Registered Entity Identifier Code (optional): 19-393

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): 11/26/2019   Filing Description: Expansion of Trading at Settlement (TAS) Eligibility for the NY Harbor ULSD Futures and RBOB Gasoline Futures Contracts

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:

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

November 26, 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 NY Harbor ULSD Futures and RBOB Gasoline Futures Contracts.**
            NYMEX Submission No. 19-393

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 spread combinations from 4 months to 6 months for the NY Harbor ULSD (TAS code: HOT) and RBOB Gasoline (TAS code: RBT) futures contracts (the "Contracts") for trading on the CME Globex electronic platform effective on Sunday, December 15, 2019 for trade date Monday, December 16, 2019.

Contract Title	Rulebook Chapter	Clearing Code	Globex TAS Code	Current TAS Eligibility	Expanded TAS Eligibility
NY Harbor ULSD Futures	150	HO	HOT	Calendar spreads for the first 4 TAS eligible months	Calendar spreads for the first 6 TAS eligible months
RBOB Gasoline Futures	191	RB	RBT	Calendar spreads for the first 4 TAS eligible months	Calendar spreads for the first 6 TAS eligible months

The Contracts are 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 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:** A review of the Contracts shows 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.

- **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: Exhibit A – Amendments to the Trading at Settlement ("TAS") Table

Exhibit A

NYMEX Rulebook
Chapter 5
("Trading Qualifications and Practices")
Trading at Settlement ("TAS") Table
(additions underscored)

Trade at Settlement (TAS) Outright and Calendar Spread Availability - NYMEX Energy Futures
NY Harbor Gasoline Futures (TAS code HOT) and RBOB Gasoline Futures (TAS code RBT)

Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan
Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb
Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar
May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr
June	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May
July	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	June	Jul
Feb-Mar	Mar-Apr	Apr-May	May-Jun	Jun-Jul	Jul-Aug	Aug-Sep	Sep-Oct	Oct-Nov	Nov-Dec	Dec-Jan	Jan-Feb
Feb-Apr	Mar-May	Apr-Jun	May-Jul	Jun-Aug	Jul-Sep	Aug-Oct	Sep-Nov	Oct-Dec	Nov-Jan	Dec-Feb	Jan-Mar
Feb-May	Mar-Jun	Apr-Jul	May-Aug	Jun-Sep	Jul-Oct	Aug-Nov	Sep-Dec	Oct-Jan	Nov-Feb	Dec-Mar	Jan-Apr
Feb-Jun	_Mar-Jul_	_Apr-Aug_	_May-Sep_	_Jun-Oct_	_Jul-Nov_	_Aug-Dec_	_Sep-Jan_	_Oct-Feb_	_Nov-Mar_	_Dec-Apr_	_Jan-May_
Feb-Jul	_Mar-Aug_	_Apr-Sep_	_May-Oct_	_Jun-Nov_	_Jul-Dec_	_Aug-Jan_	_Sep-Feb_	_Oct-Mar_	_Nov-Apr_	_Dec-May_	_Jan-Jun_
Mar-Apr	Apr-May	May-Jun	Jun-Jul	Jul-Aug	Aug-Sep	Sep-Oct	Oct-Nov	Nov-Dec	Dec-Jan	Jan-Feb	Feb-Mar
Mar-May	Apr-Jun	May-Jul	Jun-Aug	Jul-Sep	Aug-Oct	Sep-Nov	Oct-Dec	Nov-Jan	Dec-Feb	Jan-Mar	Feb-Apr
Mar-Jun	_Apr-Jul_	_May-Aug_	_Jun-Sep_	_Jul-Oct_	_Aug-Nov_	_Sep-Dec_	_Oct-Jan_	_Nov-Feb_	_Dec-Mar_	_Jan-Apr_	_Feb-May_
Mar-Jul	_Apr-Aug_	_May-Sep_	_Jun-Oct_	_Jul-Nov_	_Aug-Dec_	_Sep-Jan_	_Oct-Feb_	_Nov-Mar_	_Dec-Apr_	_Jan-May_	_Feb-Jun_
Apr-May	May-Jun	Jun-Jul	Jul-Aug	Aug-Sep	Sep-Oct	Oct-Nov	Nov-Dec	Dec-Jan	Jan-Feb	Feb-Mar	Mar-Apr
Apr-Jun	_May-Jul_	_Jun-Aug_	_Jul-Sep_	_Aug-Oct_	_Sep-Nov_	_Oct-Dec_	_Nov-Jan_	_Dec-Feb_	_Jan-Mar_	_Feb-Apr_	_Mar-May_
Apr-Jul	_May-Aug_	_Jun-Sep_	_Jul-Oct_	_Aug-Nov_	_Sep-Dec_	_Oct-Jan_	_Nov-Feb_	_Dec-Mar_	_Jan-Apr_	_Feb-May_	_Mar-Jun_
May-Jun	_Jun-Jul_	_Jul-Aug_	_Aug-Sep_	_Sep-Oct_	_Oct-Nov_	_Nov-Dec_	_Dec-Jan_	_Jan-Feb_	_Feb-Mar_	_Mar-Apr_	_Apr-May_
May-Jul	_Jun-Aug_	_Jul-Sep_	_Aug-Oct_	_Sep-Nov_	_Oct-Dec_	_Nov-Jan_	_Dec-Feb_	_Jan-Mar_	_Feb-Apr_	_Mar-May_	_Apr-Jun_
Jun-Jul	_Jul-Aug_	_Aug-Sep_	_Sep-Oct_	_Oct-Nov_	_Nov-Dec_	_Dec-Jan_	_Jan-Feb_	_Feb-Mar_	_Mar-Apr_	_Apr-May_	_May-Jun_