

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-053

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): 02/10/20 Filing Description: Delisting of Seven (7) Natural Gas (Platts) 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:

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: See filing.

Rule Numbers: See filing.

February 10, 2020

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 the Delisting of Seven (7) Natural Gas (Platts) Futures Contracts. NYMEX Submission No. 20-053

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 the delisting of seven (7) natural gas futures and contracts (the “Contracts”) as noted in the table below effective immediately. There is no open interest in the Contracts.

Contract Title	CME Globex Code	CME ClearPort Code	Rulebook Chapter
Demarc Natural Gas (Platts IFERC) Basis Futures	PE	PE	630
Enable Natural Gas (Platts IFERC) Basis Futures	PW	PW	807
CIG Rockies Natural Gas (Platts IFERC) Basis Futures	CIN	CI	633
Panhandle Natural Gas (Platts IFERC) Fixed Price Futures	XH	XH	1281
Ventura Natural Gas (Platts IFERC) Basis Futures	PF	PF	631
Transco Zone 6 Non-N.Y. Natural Gas (Platts IFERC) Basis Futures	TZ6	TZ6	1295
OneOk, Oklahoma Natural Gas (Platts IFERC) Basis Futures	8XN	8X	430

The Contracts are being delisted from the CME Globex electronic trading platform and CME ClearPort, the venues on which they were listed. The delisting of the Contracts is a result of the Exchange’s prior self-certifying to delist previously-listed contract months (NYMEX Submission No. 17-379 dated October 16, 2017).

Appendix A provides amendments to the applicable NYMEX Rulebook Chapters in blackline format.

Additionally, the Exchange is amending the position limit aggregation for one (1) related contract: Panhandle Natural Gas (Platts IFERC) Basis Futures (Chapter 525, Code: PH). This contract previously aggregated into XH. As a result of the delisting, PH will aggregate into itself.

Also as a result of the delisting, information regarding the Contracts has been deleted from the respective product rulebook chapter, related position limits in the Position Limit, Position Accountability and Reportable

Level Table located in the Interpretations and Special Notices Section of Chapter 5 (“Trading Qualifications and Practices”) of the NYMEX Rulebook (the “Table”), the CME Globex non-reviewable ranges located in Rule 588.H. of the NYMEX Rulebook, and the list of block-eligible products located on the CME Group website. The Table is attached under separate cover, in blackline format, as Appendix B.

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 following Core Principles may be impacted by this initiative as follows:

- **Emergency Authority**: There is no open interest in the Contracts, and therefore there will be no market disruption related to their delisting.
- **Availability of General Information**: The Exchange will make publicly available the details of the delisting by publishing a Special Executive Report (“SER”) to the marketplace. The SER will be available on CME Group’s website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the delisting 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 e-mail CMEGSubmissionInquiry@cmegroup.com or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A- Amendments to NYMEX Rulebook Chapters (blackline format) (attached under separate cover)

Appendix B- Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook (attached under separate cover)

Appendix A

NYMEX Rulebook Chapters

(deletions are struck through)

Chapter 630

~~Domarc Natural Gas (Platts IFERC) Basis Futures~~

~~630.01. SCOPE~~

~~The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.~~

~~630.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Northern Natural Gas Co., Demarcation Index ("Index") published in the first regular issue of the contract month minus the Henry Hub Natural Gas Futures contract final settlement price for the corresponding contract month.~~

~~630.03. CONTRACT QUANTITY AND VALUE~~

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection With Swap Transactions (EFS).~~

~~Each futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

~~630.04. CONTRACT MONTHS~~

~~Trading shall be conducted in contracts in such months as shall be determined by the Board of Directors.~~

~~630.05. PRICES AND FLUCTUATIONS~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

~~630.06. TERMINATION OF TRADING~~

~~Trading shall cease on the last business day of the month prior to the contract month.~~

~~630.07. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based~~

~~on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

~~630.08. RESERVED~~

~~630.09. DISCLAIMER~~

~~See [NYMEX/COMEX Chapter iv. \("DISCLAIMERS"\)](#) incorporated herein by reference.~~

~~Chapter 633
CIG Rockies Natural Gas (Platts IFERC) Basis Futures~~

~~633.01. SCOPE~~

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for each settlement based on the Floating Price.~~

~~633.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Colorado Interstate Gas Co., Rocky Mountains Index ("Index") published in the first regular issue of the contract month minus the Henry Hub Natural Gas Futures contract final settlement price for the corresponding contract month.~~

~~633.03. CONTRACT QUANTITY AND VALUE~~

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection With Swap Transactions (EFS).~~

~~Each futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

~~633.04. CONTRACT MONTHS~~

~~Trading shall be conducted in contracts in such months as shall be determined by the Board of Directors.~~

~~633.05. PRICES AND FLUCTUATIONS~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

~~633.06. TERMINATION OF TRADING~~

~~Trading shall cease on the last business day of the month prior to the contract month.~~

~~633.07. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

~~633.08. RESERVED~~

~~633.09. DISCLAIMER~~

~~See [NYMEX/COMEX Chapter iv. \("DISCLAIMERS"\)](#) incorporated herein by reference.~~

~~Chapter 807~~
~~Enable Natural Gas (Platts IFERC) Basis Futures~~

~~807.01. SCOPE~~

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.~~

~~807.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Enable Energy Gas Transmission, East Index ("Index") published in the first regular issue of the contract month minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price for the corresponding contract month.~~

~~807.03. CONTRACT QUANTITY AND VALUE~~

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection With Swap Transactions (EFS).~~

~~Each contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

~~807.04. CONTRACT MONTHS~~

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

~~807.05. PRICES AND FLUCTUATIONS~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

~~807.06. TERMINATION OF TRADING~~

~~Trading shall cease on the last business day of the month prior to the contract month.~~

~~807.07. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

~~807.08. RESERVED~~

~~807.09. DISCLAIMER~~

~~See [NYMEX/COMEX Chapter iv, \("DISCLAIMERS"\)](#) incorporated herein by reference.~~

~~Chapter 1281~~ ~~Panhandle Natural Gas (Platts IFERC) Fixed Price Futures~~

~~1281100. SCOPE OF CHAPTER~~

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~1281101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Texas, Oklahoma (mainline) found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Panhandle Eastern Pipe Line Co." "index" published for the corresponding contract month.~~

~~1281102. TRADING SPECIFICATIONS~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~1281102.A. Trading Schedule~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~1281102.B. Trading Unit~~

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Each futures contract shall be valued as the contract quantity (2,500) multiplied by the settlement price.~~

~~1281102.C. Price Increments~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu.~~

~~1281102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 550 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~1281102.E. Termination of Trading~~

~~The contract shall terminate on the last business day of the month prior to the contract month.~~

~~1281103. FINAL SETTLEMENT~~

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.~~

~~1281104. DISCLAIMER~~

~~See [NYMEX/COMEX Chapter iv. \("DISCLAIMERS"\)](#) incorporated herein by reference.~~

~~Chapter 631~~ ~~Ventura Natural Gas (Platts IFERC) Basis Futures~~

~~631.01. SCOPE~~

~~The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.~~

~~631.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Northern Natural Gas Co., Ventura, Iowa Index ("Index") published in the first regular issue of the contract month minus the Henry Hub Natural Gas Futures contract final settlement price for the corresponding contract month.~~

~~631.03. CONTRACT QUANTITY AND VALUE~~

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection With Swap Transactions (EFS).~~

~~Each futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

~~631.04. CONTRACT MONTHS~~

~~Trading shall be conducted in contracts in such months as shall be determined by the Board of Directors.~~

~~631.05. PRICES AND FLUCTUATIONS~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

~~631.06. TERMINATION OF TRADING~~

~~Trading shall cease on the last business day of the month prior to the contract month.~~

~~631.07. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

~~631.08. RESERVED~~

~~631.09. DISCLAIMER~~

~~See [NYMEX/COMEX Chapter iv. \("DISCLAIMERS"\)](#) incorporated herein by reference.~~

~~Chapter 430~~

~~OneOk, Oklahoma Natural Gas (Platts IFERC) Basis Futures~~

~~430.01. SCOPE~~

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.~~

~~430.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") OneOk Gas Transportation LLC, Oklahoma Index ("Index") published in the first regular issue of the contract month minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price for the corresponding contract month.~~

~~430.03. CONTRACT QUANTITY AND VALUE~~

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Each futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

~~430.04. CONTRACT MONTHS~~

~~Trading shall be conducted in contracts in such months as shall be determined by the Exchange.~~

~~430.05. PRICES AND FLUCTUATIONS~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

~~430.06. TERMINATION OF TRADING~~

~~Trading shall cease on the last business day of the month prior to the contract month.~~

~~430.07. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.~~

~~430.08. RESERVED~~

~~430.09. DISCLAIMER~~

~~See [NYMEX/COMEX Chapter iv. \("DISCLAIMERS"\)](#) incorporated herein by reference.~~

~~Chapter 1295~~

~~Transco Zone 6 Non-N.Y. Natural Gas (Platts IFERC) Basis Futures~~

~~1295100. SCOPE OF CHAPTER~~

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and each settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~1295101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek price (average) for the Transco Zone 6 Non-N.Y. "index" found in Platts Inside (FERC) Gas Market Report, minus the NYMEX Henry Hub Natural Gas futures contract final settlement price for the corresponding contract month.~~

~~1295102. TRADING SPECIFICATIONS~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~1295102.A. Trading Schedule~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~1295102.B. Trading Unit~~

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Each futures contract shall be valued as the contract quantity (2,500) multiplied by the settlement price.~~

~~1295102.C. Price Increments~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu.~~

~~1295102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~1295102.E. Termination of Trading~~

~~The contract shall terminate on the last business day of the month prior to the contract month.~~

~~1295103. FINAL SETTLEMENT~~

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.~~

~~1295104. DISCLAIMER~~

~~See [NYMEX/COMEX Chapter iv. \("DISCLAIMERS"\)](#) incorporated herein by reference.~~

Appendix B

**Position Limit, Position Accountability, and Reportable Level Table in
Chapter 5 of the NYMEX Rulebook**

(attached under separate cover)