

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 17-321

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): 08/11/17 Filing Description: Additional Trading at Settlement ("TAS") Calendar Spread Eligibility for Two (2) Energy Futures Contracts

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:

August 11, 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 Additional Trading at Settlement (“TAS”) Calendar Spread Eligibility for Two (2) Energy Futures Contracts.
NYMEX Submission No. 17-321**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(a), the New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) hereby notifies the Commission that it is self-certifying additional calendar spreads eligible for Trading at Settlement (TAS) in the Light Sweet Crude Oil Futures and the Henry Hub Natural Gas Futures contracts (the “Contracts”) as noted in the table below effective on Sunday, August 27, 2017 for trade date Monday, August 28, 2017.

Contract Title	Rulebook Chapter	Clearing Code	CME Globex TAS Code	Current TAS Spread Listing	TAS Spread Listing as of Trade Date August 28, 2017
Light Sweet Crude Oil Futures	200	CL	CLT	nearby/2nd, nearby/3rd, nearby/4th, 2nd/3rd, 2nd/4th and 3rd/4th	nearby/2nd, nearby/3rd, nearby/4th, nearby/5th, nearby/6th, 2nd/3rd, 2nd/4th, 2nd/5th, 2nd/6th, 3rd/4th, 3rd/5th, 3rd/6th, 4th/5th, 4th/6th and 5th/6th
Henry Hub Natural Gas Futures	220	NG	NGT	nearby/2nd, nearby/3rd, nearby/4th, 2nd/3rd, 2nd/4th and 3rd/4th	nearby/2nd, nearby/3rd, nearby/4th, nearby/5th, nearby/6th, 2nd/3rd, 2nd/4th, 2nd/5th, 2nd/6th, 3rd/4th, 3rd/5th, 3rd/6th, 4th/5th, 4th/6th and 5th/6th

Specifically, NYMEX will amend the Trading at Settlement (“TAS”) Table (the “Table”) located in Chapter 5 (“Trading Qualifications and Practices”) as noted in Appendix A, attached under separate cover.

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

The Exchange reviewed the designated contract market (“DCM”) Core Principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that amendments 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 DCM to authorize for bona fide business purposes transactions executed away from the DCM’s centralized marketplace, and the Exchange has 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 Exchange hereby certifies 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 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 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 NYMEX Chapter 5 (“Trading Qualifications and Practices”) (under separate cover)

APPENDIX A

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

(attached under separate cover)