



## Special Executive Report

**DATE:** September 5, 2023

**SER#:** 9244R

**SUBJECT:** Expansion of Trading at Settlement (TAS) Eligibility for the KC HRW Wheat, Soybean, Soybean Meal, and Soybean Oil Futures Contracts

(SER 9244R supersedes SER 9244 dated September 1, 2023 to correct typographical errors in the commodity codes. The corrections are provided in Table 1. in blackline format. No other changes have been made to the original SER.)

Effective Sunday, October 1, 2023, for trade date Monday, October 2, 2023, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. (“CBOT”) will implement amendments to the Trading at Settlement (“TAS”) Table located in Chapter 5 (“Trading Qualifications and Practices”) (the “Table”) to expand TAS eligibility for the agricultural futures contracts noted in Table 1. below (the “Contracts”) for trading on CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort. Furthermore, spread functionality will be permitted for all combinations of TAS eligible contract months of the Contracts (collectively, the “Rule Amendments”). The Rule Amendments to the Table are provided in Exhibit A below with additions underscored.

**Table 1.**

Contract Title	Rulebook Chapter	CME Globex/ CME ClearPort Code	TAS Code
KC HRW Wheat Futures	14H	KE/KW	<u>KET</u> <u>ZCT</u>
Soybean Futures	11	ZS/S	SBT
Soybean Meal Futures	13	<u>ZM</u> <u>ZL/06</u>	ZMT
Soybean Oil Futures	12	ZL/07	ZLT

**EXHIBIT A**  
**CBOT Rulebook**  
**Chapter 5**  
**(“Trading Qualifications and Practices”)**  
**Trading at Settlement (“TAS”) Table**  
**(additions underscored)**

Trading at Settlement (“TAS”) Outright and Calendar Spread Availability – CBOT Grain and Oilseed Futures

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
<b>HRW Wheat (KW)</b>	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar
	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Mar	Mar	Mar	May
	Jul	Jul	Sep	Sep	Dec	Dec	Mar	Mar	May	May	May	Jul

	<u>Sep</u> <u>Dec</u>	<u>Sep</u> <u>Dec</u>	<u>Dec</u>	Dec <u>Mar</u>	<u>Mar</u>	<u>Mar</u>	Jul	<u>May</u> Jul	Jul	Jul	Jul	<u>Sep</u>
	Mar- May <u>Mar- Jul</u> <u>Mar- Sep</u> <u>Mar- Dec</u> May- Jul <u>May- Sep</u> <u>May- Dec</u> <u>Jul- Sep</u> <u>Jul- Dec</u> <u>Sep- Dec</u>	Mar- May <u>Mar- Jul</u> <u>Mar- Sep</u> <u>Mar- Dec</u> May- Jul <u>May- Sep</u> <u>May- Dec</u> Jul- Sep <u>Jul- Dec</u> <u>Sep- Dec</u>	May- Jul <u>May- Sep</u> <u>May- Dec</u> Jul- Sep <u>Jul- Dec</u> <u>Sep- Dec</u>	May- Jul <u>May- Sep</u> <u>May- Dec</u> Jul- Sep <u>Jul- Dec</u> <u>Sep- Dec</u> <u>Sep- Mar</u>	Jul- Sep Jul- Dec <u>Jul- Mar</u> Sep- Dec <u>Sep- Mar</u> <u>Dec- Mar</u>	Jul- Sep Jul- Dec <u>Jul- Mar</u> Sep- Dec <u>Sep- Mar</u> <u>Dec- Mar</u>	Jul Sep- Dec <u>Sep- Mar</u> <u>Sep- Jul</u> Dec- Mar Dec- Jul <u>Mar- Jul</u> <u>May- Jul</u>	Sep- Dec <u>Sep- Mar</u> <u>Sep- May</u> <u>Sep- Jul</u> Dec- Mar <u>Dec- May</u> Dec- Jul Mar- May <u>Mar- Jul</u> <u>Mar- Jul</u>	Dec- Mar <u>Dec- May</u> Dec- Jul <u>May- Jul</u>	Dec- Mar <u>Dec- May</u> Dec- Jul Mar- May <u>Mar- Jul</u> <u>May- Jul</u>	Dec- Mar <u>Dec- May</u> Dec- Jul Mar- May <u>Mar- Jul</u> May- Jul	Mar- May <u>Mar- Jul</u> <u>Mar- Sep</u> May- Jul <u>May- Sep</u> Jul- Sep
	Mar May Jul Aug Nov	Mar May Jul Aug Nov <u>Sep</u> Nov <u>Jan</u> Nov <u>Jan</u>	May Jul Aug Sep Nov Nov <u>Jan</u> Jan <u>Mar</u>	May Jul Aug Sep Nov Nov <u>Jan</u> Jan <u>Mar</u>	Jul Aug Sep Nov Jan Jan <u>Mar</u>	Jul Aug Sep Nov Jan Jan <u>Mar</u> Jan <u>May</u>	Aug Sep Nov Jan Mar May <u>Jul</u>	Sep Nov Jan Mar May <u>Jul</u>	Nov Jan Mar May <u>Jul</u>	Nov Jan Mar May Jul	Jan Mar May Jul Aug Nov	Jan Mar May Jul Aug Nov
Soybean (S)	Mar- May Mar- Jul Mar- Aug	Mar- May Mar- Jul Mar- Aug	May- Jul May- Aug May- Sep May- Nov	May- Jul May- Aug May- Sep May- Nov	Jul- Aug Jul- Sep Jul- Nov Jul- Jan	Jul- Aug Jul- Sep Jul- Nov Jul- Jan	Aug- Sep Aug- Nov Aug- Mar <u>Aug- May</u> <u>Aug- Jul</u>	Sep- Nov Aug- Jan Aug- Sep <u>Sep- Jul</u>	Nov- Jan Nov- Mar Nov- May <u>Nov- Jul</u>	Nov- Jan Nov- Mar Nov- May Nov- Jul	Jan- Mar Jan- May Jan- Jul Jan- Aug	Jan- Mar Jan- May Jan- Jul Jan- Aug
	Mar- Nov	Mar- Nov <u>Mar- Jan</u>	<u>May- Jan</u> <u>May- Mar</u>	<u>May- Jan</u> <u>May- Mar</u>	<u>Jul- Mar</u>	<u>Jul- Mar</u> <u>Jul- May</u>	<u>Aug- May</u> <u>Aug- Jul</u>	<u>Sep- Jul</u>	Nov- Jan	Jan- Mar	Jan- Mar Jan- May Jan- Jul	Jan- Nov Jan- Nov
	May- Jul May- Aug	May- Jul May- Aug	Jul- Aug Jul- Sep Jul- Nov	Jul- Aug Jul- Sep Jul- Nov	Aug- Sep Aug- Nov Aug- Jan	Aug- Sep Aug- Nov Aug- Jan	Sep- Nov Sep- Jan Sep- Mar <u>Sep- May</u> <u>Sep- Jul</u>	Nov- Jan Nov- Mar Nov- May <u>Nov- Jul</u>	Jan- Mar Jan- May <u>Jan- Jul</u>	Jan- Mar Jan- May Jan- Jul	Mar- May Mar- May Jul	Mar- May Mar- May Jul

	Jul-Nov	Jul-Nov <u>Jul-Jan</u>	<u>Aug-Nov</u> <u>Aug-Jan</u> <u>Aug-Mar</u> <u>Sep-Nov</u> <u>Sep-Jan</u> <u>Sep-Mar</u> <u>Nov-Jan</u> <u>Nov-Mar</u> <u>Jan-Mar</u>	Aug-Nov <u>Aug-Jan</u>	Sep-Jan <u>Sep-Mar</u>	Sep-Jan <u>Sep-Mar</u> <u>Sep-May</u> <u>Nov-Jan</u> <u>Nov-Mar</u> <u>Nov-May</u> <u>Jan-Mar</u> <u>Jan-May</u> <u>Mar-May</u>	Nov-Mar Nov-May <u>Nov-Jul</u> Jan-Mar Jan-May <u>Jan-Jul</u> <u>Mar-May</u> <u>Mar-Jul</u> <u>May-Jul</u>	Jan-May <u>Jan-Jul</u>	<u>Mar-Jul</u>  <u>May-Jul</u>	Mar-Jul  May-Jul	May-Aug  May-Nov Jul-Aug	May-Aug  May-Nov Jul-Aug  Jul-Nov  Aug-Nov <u>Sep-Nov</u>
<b>Soybean Meal (06)</b>	Mar May	Mar May	May Jul	May Jul	Jul Aug	Jul Aug	Aug Sep	Sep Oct	Oct Dec	Dec Jan	Dec Jan	Jan Mar
	Jul	Jul	Aug	Aug	Sep	Sep <u>Oct</u>	Oct Dec	Dec Jan	Jan Mar	Mar <u>May</u>	Mar May	May Jul
	Dec	Dec	Dec	Dec <u>Jan</u>	Dec <u>Jan</u>	Dec <u>Jan</u>	Dec <u>Jan</u>	Dec <u>Jan</u>	Dec <u>Jan</u>	Dec <u>Jan</u>	Dec <u>Jan</u>	Dec
	Mar-May <u>Mar-Jul</u>	Mar-May <u>Mar-Jul</u>	May-Jul <u>May-Aug</u>	May-Jul <u>May-Aug</u>	Jul-Aug <u>Jul-Sep</u>	Jul-Aug <u>Jul-Sep</u> <u>Jul-Oct</u>	Aug-Sep <u>Aug-Oct</u> <u>Aug-Dec</u>	Sep-Oct <u>Sep-Dec</u> <u>Sep-Jan</u> <u>Sep-Mar</u> <u>Sep-May</u>	Oct-Dec <u>Oct-Jan</u> <u>Oct-Mar</u> <u>Oct-May</u> <u>Oct-Jul</u>	Dec-Jan <u>Dec-Mar</u> <u>Dec-May</u> <u>Dec-Jul</u>	Dec-Jan <u>Dec-Mar</u> <u>Dec-May</u> <u>Dec-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>
Mar-Dec	Mar-Dec	<u>May-Dec</u>	<u>May-Dec</u> <u>May-Jan</u>	Jul-Dec <u>Jul-Jan</u> <u>Jul-Mar</u>	Jul-Dec <u>Jul-Jan</u> <u>Jul-Mar</u>	Jul-Dec <u>Jul-Jan</u> <u>Jul-Mar</u>	Aug-Sep <u>Aug-Oct</u> <u>Aug-Dec</u> <u>Aug-Jan</u> <u>Aug-Mar</u>	Oct-Dec <u>Oct-Jan</u> <u>Oct-Mar</u> <u>Oct-May</u>	Dec-Jan <u>Dec-Mar</u> <u>Dec-May</u> <u>Dec-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	Jan-Dec Mar-May <u>Mar-Jul</u>
May-Jul	May-Jul	Jul-Aug	Jul-Aug	Aug-Sep	Aug-Sep <u>Aug-Oct</u> <u>Aug-Dec</u> <u>Aug-Jan</u> <u>Aug-Mar</u>	Aug-Sep <u>Aug-Oct</u> <u>Aug-Dec</u> <u>Aug-Jan</u> <u>Aug-Mar</u>	Sep-Oct <u>Sep-Dec</u> <u>Sep-Jan</u> <u>Sep-Mar</u> <u>Sep-May</u>	Oct-Dec <u>Oct-Jan</u> <u>Oct-Mar</u> <u>Oct-May</u>	Dec-Jan <u>Dec-Mar</u> <u>Dec-May</u> <u>Dec-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	Mar-Dec
<u>May-Dec</u>	<u>May-Dec</u>	Jul-Dec	Jul-Dec <u>Jul-Jan</u>	Aug-Sep <u>Aug-Oct</u> <u>Aug-Jan</u> <u>Aug-Mar</u>	Aug-Sep <u>Aug-Oct</u> <u>Aug-Dec</u> <u>Aug-Jan</u> <u>Aug-Mar</u>	Aug-Sep <u>Aug-Oct</u> <u>Aug-Dec</u> <u>Aug-Jan</u> <u>Aug-Mar</u>	Sep-Oct <u>Sep-Dec</u> <u>Sep-Jan</u> <u>Sep-Mar</u> <u>Sep-May</u>	Oct-Dec <u>Oct-Jan</u> <u>Oct-Mar</u> <u>Oct-May</u>	Dec-Jan <u>Dec-Mar</u> <u>Dec-May</u> <u>Dec-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	<u>Mar-Dec</u>



	May-Jul	May-Jul <u>May-Aug</u>	Jul-Aug	Jul-Aug <u>Jul-Sep</u>	Aug-Sep <u>Aug-Oct</u> <u>Aug-Dec</u>	Aug-Sep <u>Aug-Oct</u> <u>Aug-Dec</u> <u>Aug-Jan</u>	Sep-Oct <u>Sep-Dec</u> <u>Sep-Jan</u> <u>Sep-Mar</u>	Oct-Dec <u>Oct-Jan</u> <u>Oct-Mar</u> <u>Oct-May</u> <u>Oct-Jul</u>	Dec-Jan <u>Dec-Mar</u> <u>Dec-May</u> <u>Dec-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	Mar-May <u>Mar-Jul</u>
	<u>May-Dec</u>	<u>May-Dec</u>	Jul-Dec	Jul-Dec <u>Jul-Jan</u>								
		<u>Jul-Aug</u>		<u>Aug-Sep</u>	<u>Sep-Oct</u> <u>Sep-Dec</u> <u>Sep-Jan</u>	Sep-Oct <u>Sep-Dec</u> <u>Sep-Jan</u> <u>Sep-Mar</u>	<u>Oct-Dec</u> <u>Oct-Jan</u> <u>Oct-Mar</u>	Dec-Jan <u>Dec-Mar</u> <u>Dec-May</u> <u>Dec-Jul</u>	Jan-Mar <u>Jan-May</u> <u>Jan-Jul</u>	<u>Mar-May</u> <u>Mar-Jul</u>	Mar-May <u>Mar-Jul</u>	<u>Mar-Dec</u> May-Jul
	Jul-Dec	Jul-Dec	<u>Aug-Dec</u>	<u>Aug-Dec</u> <u>Aug-Jan</u>								
					<u>Oct-Dec</u> <u>Oct-Jan</u>	<u>Oct-Dec</u> <u>Oct-Jan</u> <u>Oct-Mar</u>	<u>Dec-Jan</u> <u>Dec-Mar</u>	<u>Jan-Mar</u> <u>Jan-May</u> <u>Jan-Jul</u>	<u>Mar-May</u> <u>Mar-Jul</u>	<u>May-Jul</u>	<u>May-Jul</u>	<u>May-Dec</u>
	<u>Aug-Dec</u>	<u>Aug-Dec</u>	<u>Sep-Dec</u>	<u>Sep-Dec</u> <u>Sep-Jan</u>								
			<u>Oct-Dec</u>	<u>Oct-Dec</u> <u>Oct-Jan</u>	<u>Dec-Jan</u>	<u>Dec-Jan</u> <u>Dec-Mar</u>	<u>Jan-Mar</u>	<u>Mar-May</u> <u>Mar-Jul</u>	<u>May-Jul</u>			Jul-Dec
	<u>Sep-Dec</u>	<u>Sep-Dec</u>										<u>Aug-Dec</u>
	<u>Oct-Dec</u>	<u>Oct-Dec</u>		<u>Dec-Jan</u>		<u>Jan-Mar</u>		<u>May-Jul</u>				<u>Sep-Dec</u> <u>Oct-Dec</u>

Emily Balsamo  
Joanna Litchfield

[emily.balsamo@cmegroup.com](mailto:emily.balsamo@cmegroup.com)  
[joanna.litchfield@cmegroup.com](mailto:joanna.litchfield@cmegroup.com)

(312) 338-1025  
(312) 338-2653