



Special Executive Report

DATE: January 12, 2023

SER#: 9126

SUBJECT: Trading at Settlement (“TAS”) Eligibility for the Bitcoin Futures and Micro Bitcoin Futures Contracts

Effective Sunday, February 5, 2023, for trade date Monday, February 6, 2023, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will implement amendments to the Trading at Settlement (“TAS”), Basis Trade at Index Close (“BTIC”), and Basis Trade at Cash Open (“TACO”) table located in CME Chapter 5 (“Trading Qualifications and Practices”) (the “Table”) to allow TAS eligibility for the Bitcoin Futures and Micro Bitcoin Futures contracts as detailed below.

Contract Title	Rulebook Chapter	CME Globex/ CME ClearPort Code	TAS Code	TAS Listing as of Trade Date February 6, 2023
Bitcoin Futures	CME 350	BTC	TBT	TAS eligible in front contract month
Micro Bitcoin Futures	CME 348	MBT	TBM	TAS eligible in the front contract month

Exhibit A provides the additions to the Table.

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EXHIBIT A

CME Rulebook

Chapter 5

(“Trading Qualifications and Practices”)

Rule 524. Trading at Settlement (“TAS”), Basis Trade at Index Close (“BTIC”) and Basis Trade at Cash Open (“TACO”) Table

Trading at Settlement (TAS) Outright Availability

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
Bitcoin Futures (TBT)	<i>Jan</i>	<i>Feb</i>	<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>
Micro Bitcoin Futures (TBM)	<i>Jan</i>	<i>Feb</i>	<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>

- **BOLD** indicates calendar months; *italic* indicates contract months