



Special Executive Report

DATE: September 26, 2023

SER#: 9224

SUBJECT: Amendment to the CME Globex Matching Algorithm for Trading at Settlement (TAS) Transactions in Connection with Calendar Spreads on the Gold Futures Contract

Effective trade date Sunday, October 22, 2023 for trade date Monday, October 23, 2023, and pending all relevant CFTC regulatory review periods, Commodity Exchange, Inc. ("COMEX or "Exchange") will amend the CME Globex matching algorithm for the Trading at Settlement ("TAS") transactions in connection with calendar spreads on Gold Futures contract as set forth in Table 1. below.

Table 1.

	Commodity Code	Current CME Globex Matching Algorithm - Gold Futures Calendar Spreads	Amended CME Globex Matching Algorithm - Gold Futures Calendar Spreads
Gold Futures TAS (calendar spreads only)	GCT	F- FIFO	K- Configurable

The CME Globex matching algorithm for TAS transactions in connection with Gold Futures outright transactions will remain unchanged as F-FIFO.

Please refer questions on this subject to:

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