

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs				
Listing Date	Trade Date Monday, March 23, 2020			
Product Exchange	CME CH Advisory# 20-061			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	TACO on E-mini Nasdaq 100 Index Futures	NQQ	NQQ	NQ
	TACO on E-mini Russell 2000 Index Futures	RTQ	RTQ	RTY
Description	Basis Trade At Cash Open ("TACO") Transaction Eligibility for E-mini Nasdaq 100 Index and Russell 2000 Index Futures			
Instrument Type	Futures			
Regulatory Class	Futures			
Trading Venues	CME Globex & CME ClearPort			
Trading Hours	Globex: Sunday - Friday 5:00 p.m. - 8:30 a.m. Central Time (CT) Monday - Thursday 10:00 a.m. - 4:00 p.m. CT. No 10:00 a.m.- 4:00 p.m. CT session on Friday. Monday - Thursday 4:00 p.m. - 5:00 p.m. CT daily maintenance period. CPC: Sunday 5:00 p.m. - Monday 8:30 a.m. Central Time (CT). Monday - Thursday 10:00 a.m. - 4:00 p.m. CT and 5:00 p.m. - 8:30 a.m. CT. No Friday session 10:00 a.m. - 4:00 p.m. CT. Monday - Thursday 4:00 p.m. - 5:00 p.m. CT daily maintenance period.			
Product Size	NQQ: \$20 x Nasdaq 100 Index RTQ: \$50 x Russell 2000 Index			
Series Listing Convention	Two (2) months of March, June, September, and December			
Initial Contracts	Jun 20, Sep 20			
Minimum Price Increment	0.05			
Value Per Tick / Currency	NQQ: 0.05 x \$20 = \$1.00 RTQ: 0.05 x \$50 = \$2.50			
Contract Multiplier (CVF)	NQQ: 20 RTQ: 50			
Exercise Style	n/a			
Block Eligible/	Yes / 500 for NQQ, 40 for RTQ			

Minimum Block Quantity						
Exercise Price Intervals and Listings	n/a					
Termination of Trading	Business day before third Friday of the Contract Month					
Final Settlement Increment	0.01					
Final Settlement Date	LTD					
Delivery	Financially settled					
Price Conventions	Trade Prices	1.05, 0.00, -0.45	Option Strikes	n/a	Globex Prices	105, 0, -45
	ITC Fractional Format	0000105, 0000000, 0000045	ITC Fractional Indicator	2	MDP 3.0 Channel	318
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970
Pending All Relevant CFTC Regulatory Review Periods						