

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
DATE: July 1, 2021
ADVISORY #: 21-234
SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Monday, September 27, 2021, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will expand the Basis Trade at Cash Open ("TACO") and Basis Trade at Index Close ("BTIC") trading sessions on the CME Globex electronic trading platform ("CME Globex") to allow Friday trading sessions, for the next available Trade Date.

Contract Title	CME Globex TACO Code	CME Globex BTIC Code	CME Rulebook Chapter	Current TACO/BTIC Trading Session	Expanded TACO/BTIC Trading Session
E-Mini Nasdaq-100 Futures	NQQ		359	TACO: Sunday - Friday 6:00 p.m. - 9:30 a.m. ET. Monday - Thursday 11:00 a.m. - 5:00 p.m. ET.	TACO: Sunday – Friday 6:00 p.m. - 9:30 a.m. ET. Monday - Friday 11:00 a.m. - 5:00 p.m. ET.
E-Mini Russell 2000 Index Futures	RTQ		393		
E-Mini S&P 500 Futures	ESQ		358		
USD Denominated Nikkei Stock Average Futures		NKT	352	BTIC: Sunday - Friday 6:00 p.m. ET - 3:00 p.m. Tokyo time (1:00 a.m./2:00 a.m. ET) Monday - Thursday 12:00 p.m. to 5:00 p.m. ET	BTIC: Sunday - Friday 6:00 p.m. ET - 3:00 p.m. Tokyo time (1:00 a.m./2:00 a.m. ET) Monday – Friday 12:00p.m. to 5:00 p.m. ET
Yen Denominated Nikkei Stock Average Futures		NIT	352B		

*ET – Eastern time

Information Contacts		
General Information	Products & Services	(312) 930-1000
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Performance Bond Information	Risk Management Dept.	(312) 648-3888
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Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing