



## Special Executive Report

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**DATE:** June 25, 2021  
**SER#:** 8791  
**SUBJECT:** Expansion of Basis Trade at Cash Open ("TACO") Eligibility for the E-mini Nasdaq-100 Futures and E-mini Russell 2000 Futures Contracts

Effective Sunday, July 18, 2021, for trade date Monday, July 19, 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") eligibility for the E-mini Nasdaq-100 Futures (CME Globex Code NQQ, CME Rulebook 359) and E-mini Russell 2000 Futures (CME Globex Code RTQ, CME Rulebook 393) (the "Contracts") to include five (5) quarterly contracts for trading on the CME Globex electronic trading platform ("CME Globex") and for submission of clearing via CME ClearPort, as more specifically described in the table below.

Contract Title	TACO Code	CME Rulebook	Current TACO Eligibility	Expanded TACO Eligibility
E-mini Nasdaq-100 Futures	NQQ	359	Two (2) nearest Quarterly month	Five (5) nearest Quarterly months
E-mini Russell 2000 Futures	RTQ	393	Two (2) nearest Quarterly month	Five (5) nearest Quarterly months

Please refer questions on this subject to:

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