



Special Executive Report

DATE: June 29, 2021

SER#: 8795

SUBJECT: Expansion of the Basis Trade at Cash Open ("TACO") Trading Session on CME Globex for the E-mini S&P 500 Futures, E-mini Nasdaq-100 Futures, E-mini Russell 2000 Index Futures and Basis Trade at Index Close ("BTIC") Trading Session on CME Globex for Yen Denominated Nikkei Stock Average Futures and USD Denominated Nikkei Stock Average Futures Contracts

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

Please refer questions on this subject to:

Business Line Management

Richard Co Richard.Co@cmegroup.com

001 312 930 3227

Research and Product Development

Payal Shah Payal.Shah@cmegroup.com

0044 203 379 3307