

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-237

Organization: Chicago Mercantile Exchange Inc. ("CME")

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 06/29/21 Filing Description: Expansion of Basis Trade at Cash Open ("TACO") Eligibility for the E-mini Nasdaq-100 Futures and E-mini Russell 2000 Futures Contracts

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

Rule Numbers: CME 359 and CME 393.

**New Product**

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

Official Name(s) of Product(s) Affected:

Rule Numbers:

June 29, 2021

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Expansion of Basis Trade at Cash Open (“TACO”) Eligibility for the E-mini Nasdaq-100 Index Futures and E-mini Russell 2000 Index Futures Contracts.  
CME Submission No. 21-237**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) certifies to the Commodity Futures Trading Commission (“CFTC” or “Commission”) amendments to the Trading at Settlement (“TAS”) table (the “Table”) to expand eligibility for TACO pricing to all currently listed contract months of the E-mini Nasdaq-100 Index Futures (CME Globex Code NQQ, CME Rulebook 359) and E-mini Russell 2000 Index Futures (CME Globex Code RTQ, CME Rulebook 393) (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission of clearing via CME ClearPort (collectively, the “Rule Amendments”), as noted in Exhibit 1. below, effective Sunday, July 18, 2021, for trade date Monday, July 19, 2021.

**Exhibit 1.**

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

The Rule Amendments are being implemented to permit market participants to obtain TACO pricing in all currently listed contract months of the futures on the indexes.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the Rule Amendments may have some bearing on the following Core Principles:

**Availability of General Information:** The Exchange will release a Special Executive Report (“SER”) regarding the Rule Amendments. The SER will also be posted on the CME Group website.

**Daily Publication of Trading Information:** CME will continue to publish contract trading volumes, open interest levels, and price information daily on its website and through quote vendors for the Contracts.

**Prevention of Market Disruption:** Trading in the Contracts will continue to be subject to the rules of the Exchange, which include prohibitions on manipulation, price distortion, and disruption to the cash settlement process.

**Compliance with Rules:** The SER will provide information on the contract months eligible to be entered on CME Globex. The SER and Table are intended to provide regulatory guidance to ensure that market participants are in compliance with Rule 524. (“Trading at Settlement (“TAS”), Basis Trade at Index Close (“BTIC”) and Basis Trade at Cash Open (“TACO”) Transaction”).

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel