

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
DATE: September 3, 2014
ADVISORY #: 14-345
SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Wheat-Corn Spread on Globex

Effective September 7 for trade date Monday, September 8, please be advised that The Board of Trade of the City of Chicago, Inc., (CBOT or EXCHANGE) will amend the orientation of the Wheat-Corn Spread on Globex (Globex code= ZC-ZW, Clearing code = C-W) from Corn futures minus Wheat futures to Wheat futures minus Corn futures (Globex code= ZW-ZC, Clearing code = W-C).

This change will make the Wheat-Corn spread on Globex consistent with the Wheat-Corn spread as it is traded on the floor and consistent with the orientation of the CBOT Wheat-Corn Intercommodity Spread option.

The Wheat-Corn Intercommodity Spread reflects one (1) Wheat futures contract of a specified contract month, and one (1) opposing Corn futures contract of a specified contract month. The Wheat-Corn Intercommodity Spread will be calculated as the Wheat futures price in cents/bu – the Corn futures price in cents/bu.

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
General Information	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(800) 438-8616
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing