

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: August 10, 2021

ADVISORY #: 21-278

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Product Block Rules Amendment

Effective Sunday, August 29 for trade date Monday, August 30, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Board of Trade Exchange, Inc. (CBOT) will change the block thresholds for the following Grain ICS spreads on CME ClearPort.

Code Clearing / Globex	Title	Current Block Ratio	New Block Ratio (as of August 30)
BWF-KW/KE	Black Sea Wheat-KC HRW Wheat Spread	100 - 40	100 - 37
BWF-W/ZW	Black Sea Wheat- Wheat Spread	100 - 40	100 - 37
AUW-KW/KE	Australian Wheat-KC HRW Wheat Spread	100 - 40	100 - 37
AUW-W/ZW	Australian Wheat- Wheat Spread	100 - 40	100 - 37

Information Contacts		
General Information	Products & Services	(312) 930-1000
Operations Information	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