

13-471

REMINDER

October 10, 2013

TO: Clearing Member Firms

FROM: CME Group Clearing

SUBJECT: Change of DCM for Kansas City Board of Trade Contracts – **Monday, December 9, 2013**

Pending regulatory approval, effective for start of business Monday December 9, 2013, the Kansas City Hard Red Winter Wheat contract will have their DCM (Designated Contract Market) converted from Kansas City Board of Trade (KCB) to Chicago Board of Trade (CBT). Therefore, they will cease being products of the Kansas City Board of Trade, and begin being products of the Chicago Board of Trade. The affected products are:

- **KW** – KC Hard Red Winter Wheat Futures
- **KW** – KC Hard Red Winter Wheat Options on Futures
- **KWO** – KC Hard Red Winter Wheat Short-Dated New Crop Options
- **OK1** through **OK5** – KC Hard Red Winter Wheat Weekly Options
- **KWS** – KC Hard Red Winter Wheat Swaps
- **MKW** – MGEX-KC Wheat Inter-market spread Options
- **KAW** – AUD Hard Red Winter Wheat Swaps

Please be aware of the following changes:

- When using CME Portal applications such as FEC or Positions, users will no longer have to select exchange KCB to view trades or positions.
- There will be no more KCB reports on EREP and FTP bundled reports will be discontinued.
- For the Give-up Payment System (GPS), we will copy agreements, accounts and rates to the CBT exchange. Similarly, in the Brokerage Payment System (BPS), we will also copy rates to the CBT exchange. Additionally, the separate KCB BPS and GPS files will be discontinued. The daily activity will roll up into the CBT daily files.
- KCB settlement price and product reference files will be discontinued.
- Large trader data for the KC wheat contracts should be included in the CBT submission. The separate submission for KCB will be eliminated.
- SPAN files are unaffected, since KC wheat contracts already are provided in those files as CBT contracts
- FIXML messaging, PCS submission, and trade register files for firms are unaffected, since firms have already elected to treat the KC wheat contracts with CBT as the product exchange.

Firms may test the changes in the New Release testing environment beginning on Monday, October 28. For more information please contact CME Clearing at 312.207.2525 or email ccs@cmegroup.com.