

MARKET REGULATION ADVISORY NOTICE

Exchange	CME, CBOT, NYMEX & COMEX
Subject	Documentation of Customer Orders and Submission of Suspense Accounts on CME Globex
Rule References	Rule 536
Advisory Date	August 19, 2016
Advisory Number	CME Group RA1605-5R

Effective immediately, this revised Market Regulation Advisory Notice supersedes CME Group Market Regulation Advisory Notice RA1605-5 from April 15, 2016.

Based on questions and comments received from affected market participants, the Market Regulation Department (“Market Regulation”) has determined not to move forward at this time with the revisions to Rule 536.C. (“Bunched Orders and Orders Eligible for Post Execution Allocation”) or the requirements concerning submission of suspense accounts on CME Globex, with the exception of the provisions concerning bunched Request for Cross (“RFC”) orders, originally set forth in RA1605-5 from April 16, 2016. The provision concerning bunched RFC orders is currently effective and set forth below.

Market Regulation plans to self-certify a new Advisory Notice on this topic shortly, which will contain modifications to the requirements set forth in RA1605-5 in addition to a new effective date.

Bunched RFC Orders

In those circumstances where order entry into Globex occurs via the submission of a Request for Cross (“RFC”) (an order which contains both the buy and the sell orders) pursuant to the requirements of Exchange Rule 539.C. (“Pre-Execution Communications Regarding Globex Trades”), a broker may bunch multiple market maker orders for the purpose of satisfying the terms of a single customer order and enter the bunched market maker orders using a suspense account. The suspense account may not be used to represent the customer side of the RFC order. Where a suspense account is used on the market maker side of the order, brokers must ensure that the market maker orders are documented in accordance with Rule 536.B.1. with specific market maker account identifiers on the order tickets. Brokers must obtain a suspense account from their clearing firm and may use that suspense account solely for purposes of entering the bunched market maker orders on one side of an RFC. Allocations to end-clients are required to be completed in the CME clearing system before the end of the clearing session for that trade date.

Questions regarding this Advisory Notice may be directed to the following individuals in Market Regulation:

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