

## MARKET REGULATION ADVISORY NOTICE

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Exchange	CME & CBOT
Subject	CTR Enforcement Program and Keypunching
Rule References	Rule 536.F.
Advisory Date	September 15, 2008
Advisory Number	CME & CBOT RA0816-3

Clearing Firms are reminded of their responsibility to ensure that all required audit trail data is submitted in an accurate and complete manner. Accurate entry of timestamps, order information, time brackets, trading card sequence numbers and other required data is critical to ensuring an accurate audit trail.

Market Regulation presently conducts regular firm audits to review compliance with audit trail standards. However, firms exhibiting evidence of inaccurate data submission outside of these regular reviews may be subject to more frequent audits and firms found to be out of compliance with applicable standards will be subject to summary fines in accordance with Rule 536.F. ("CTR Enforcement Program and Sanction Schedule").

Some of the more common errors firms should be particularly attentive to include time brackets being keypunched incorrectly, spread trades not being entered as spreads, and incorrect information being entered into the execution time field.

Clearing Firms are advised to educate their staffs on the importance of accurately submitting data during the keypunch process, and to review their procedures with staff to ensure there is an accurate understanding of the correct data to be submitted when trades are keypunched.

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

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