



## CCFE Advisory 2009-35

October 9, 2009

**Re: Handling of Orders from Multiple Customers**

CCFE has added a time element to its rule for the entering of simultaneous buy and sell orders from different customers by one CCFE Trading Privilege Holder (including its Authorized Trader). This change is made in keeping with industry best practices. Effective Monday, October 12, 2009, a CCFE Trading Privilege Holder (including its Authorized Trader) simultaneously holding orders to buy and sell from different customers for the same month of a particular futures contract must wait a minimum of 5 seconds after entering an order before entering a second order. For option orders, a minimum of 15 seconds between orders is required.

To effect this change, Rule 615(b) has been revised as follows:

(b) A Trading Privilege Holder (including its Authorized Traders) holding Orders to buy and sell at the same time from different Customers for the same month of a particular Future may enter the second Order ~~both Orders~~ into the CCFE Trading Platform after having waited a minimum of 5 seconds (15 seconds, if an Option Order) from entering the first Order into the CCFE Trading Platform.

Questions pertaining to this advisory may be addressed to:

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