



## CCFE Advisory 2009-23

July 23, 2009

**Re: New IFEX Event Linked Futures Products and Upgrade to Options Trading Platform**  
- **Eastern Seaboard Tropical Wind Events**  
- **Northeast Tropical Wind Events**

CCFE will list two new futures products in the IFEX family for trading on Monday, July 27, 2009: ELF Eastern Seaboard Tropical Wind Events and ELF Northeast Tropical Wind Events.

The new products will have the same transaction fees and margin model as the existing IFEX - U.S. Tropical Wind Events products. In addition, the two products will have the following features:

**Annual Contracts:** Dec 09 and Dec 10

**Loss Trigger Levels:** \$10 billion, \$15 billion, \$20 billion, \$25 billion, \$30 billion, \$40 billion, \$50 billion, \$60 billion, \$75 billion and \$100 billion.

**Listed Events:** Event 1 and Event 2

<b>Transaction Fees:</b>	<i>Trading Privilege Holders</i>	<i>Customers</i>
	\$4.00/contract/half-turn	\$5.00/contract/half-turn

**Block Trade Minimum Size:** 25 contracts in any contract / product month

The contract specifications, the listing and expiration calendar and margin model can be found at [http://www.ccfex.com/about\\_ccfe/products.html](http://www.ccfex.com/about_ccfe/products.html).

In conjunction with the release of these products, CCFE has upgraded its options trading platform to support futures products. An updated user guide and documentation on system requirements can be found at:

[http://www.ccfex.com/membership\\_ccfe/options\\_pdf/CCFE\\_Futures\\_and\\_Options\\_USER\\_Guide.pdf](http://www.ccfex.com/membership_ccfe/options_pdf/CCFE_Futures_and_Options_USER_Guide.pdf)  
[http://www.ccfex.com/membership\\_ccfe/options\\_pdf/CCFE\\_Futures\\_and\\_Options\\_Connectivity.pdf](http://www.ccfex.com/membership_ccfe/options_pdf/CCFE_Futures_and_Options_Connectivity.pdf)

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