



## NOTICE TO MEMBERS

No. 2009 - 037

April 14, 2009

### **NEW INTEREST RATE FUTURES CONTRACT**

#### **5-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT (CGF)**

Canadian Derivatives Clearing Corporation (CDCC) hereby informs you that at the opening of trading on Friday, April 17, 2009, the following new interest rate futures contract will be listed on Bourse de Montréal Inc. (subject to compliance with the self-certification process as established in the Derivatives Act (2008,c.24)):

#### **5-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT (CGF)**

Below is the margin interval for this new futures contract:

<b>MARGIN INTERVAL</b>
<b>2.25%</b>

Members requiring additional information should contact the CDCC Operations Department.

Alain Miquelon  
Interim Executive Vice-President and Chief Clearing Officer