



NOTICE TO MEMBERS

No. 2007 – 122

November 19, 2007

NEW INTEREST RATE FUTURES CONTRACT

30-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT (LGB)

Canadian Derivatives Clearing Corporation (CDCC) hereby informs you that at the opening of trading on Friday, November 30, 2007, the following new interest rate futures contract will be listed on Bourse de Montréal Inc.:

30-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT (LGB)

Below is the margin interval for this new futures contract:

MARGIN INTERVAL
4.42%

Members requiring additional information should contact the CDCC Operations Department.

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Senior Vice-President and Chief Clearing Officer

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