NOTICE TO MEMBERS <u>No. 2009 - 037</u> 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:

MARGIN
INTERVAL
2.25%

Members requiring additional information should contact the CDCC Operations Department.

Alain Miquelon Interim Executive Vice-President and Chief Clearing Officer

 Canadian Derivatives Clearing Corporation

 65 Queen Street West
 800 Victoria Square

 Suite 700
 3rd Floor

 Toronto, Ontario
 Montréal, Québec

 M5H 2M5
 H4Z 1A9

 Tel. : 416-367-2463
 Tel. : 514-871-3545

 Fax :: 416-367-2473
 Fax :: 514-871-3530

www.cdcc.ca