



NOTICE TO MEMBERS

No. 2010-074

August 31, 2010

SELF-CERTIFICATION

MODIFICATIONS TO THE SPECIFICATIONS

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT (CGZ)

AMENDMENTS TO ARTICLE C-1602 OF RULE C-16

Summary

The Board of Directors of the Canadian Derivatives Clearing Corporation (CDCC) approved the amendments to article C-1602 of Rule C-16 to accommodate the clearing of the CGZ contract with a 6% notional coupon rate and the exclusion of 5-year and 10-year from the basket of deliverable bonds. Also, out-of-date dispositions relative to contract specifications in application before December 2006 are removed from article C-1602. CDCC wishes to advise Clearing Members that the amendments to Rule C-16 have been self-certified in accordance with the self-certification process as established in the *Derivatives Act* (R.S.Q., chapter I-14.01).

The amendments will apply to the December 2010 CGZ contract and will be applicable to all subsequent contract months. It is important to specify that the amendments will not apply to the September 2010 CGZ contract. This contract will retain its current specifications until maturity.

The amendments will be in effect and will be incorporated in the version of the Rules which will be available on CDCC's web site (www.cdcc.ca) on **September 1st, 2010**.

For any question or clarification, CDCC Clearing Members may contact the CDCC Member Services department.

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Senior Vice-President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation

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