

TRADING DAYS IN 2010 - LONDON DERIVATIVES MARKET**INTRODUCTION**

An overview of the Trading Days in 2010 was issued under London Notice No. 3203 on 13 October 2009. Detailed arrangements are set out below.

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Issued on: 17 December 2009

Updated in respect of:

Trading Days for Thanksgiving Day (Eurodollar, Euribor and FTSE 100)

Members of the London Market should note the following Trading and Back Office Considerations

Back Office Considerations

As sterling-denominated Contracts and UK-based Commodity Contracts will not be available for trading on 3 May, 31 May, 30 August and 27 and 28 December 2010, premium payments due on these dates in respect of these Contracts will not be made until the following relevant market day. Notwithstanding that these and other Contracts will not be available for trading on these particular days, TRS will continue to be available for all Contracts. Therefore, Members should continue to process their kerb trades for all Contracts in the normal way on these days. Members should also note that they are permitted to perform position maintenance (e.g. close-outs) for all Contracts on these days, notwithstanding the fact that some Contracts will not be available for trading. This may result in changes in open interest regardless of whether or not a Contract is available for trading.

On all UK public holidays on which the Exchange is open for business, the value date for any sterling-denominated initial and variation margin calls and payments will be deferred until the market day following the relevant UK public holiday.

Option Exercise

Options shall not be capable of being exercised on days on which such options are not available for trading/reporting. Any Exercise Notice given on such days in respect of such options shall be invalid.

Further Information

Members seeking further information about LCH.Clearnet Ltd PPS arrangements should contact Siobhan White at LCH.Clearnet Ltd (+44 (0)20 7426 7044). Members seeking further information in relation to any other aspect of the Trading Days for 2010 should contact their Account Manager at NYSE Liffe.

Availability of Contracts for Trading on LIFFE CONNECT® on UK Public Holidays in 2010

Contract	3 May, 31 May, 30 August, 27 December and 28 December 2010
Three Month Euroyen (TIBOR) Futures	✓
Three Month Euroswiss Futures and Options	✓
Three Month Euro (EURIBOR) Futures and Options (including Mid-Curve Options)	✓
Three Month Eurodollar Futures and Options (including Mid-Curve Options)	✓
One Month Euro Overnight Index Average ("EONIA") Indexed Futures	✓
Three Month ("EONIA") Swap Index	✓
Japanese Government Bond (JGB) Futures	✓
Two Year Euro Swapnote® Futures and Options	✓
Five Year Euro Swapnote® Futures and Options	✓
Ten Year Euro Swapnote® Futures and Options	✓
Two Year U.S. Dollar Swapnote® Futures	✓ (not 31 May)
Five Year U.S. Dollar Swapnote® Futures	✓ (not 31 May)
Ten Year U.S. Dollar Swapnote® Futures	✓ (not 31 May)
Three Month Sterling (Short Sterling) Futures and Options (including Mid-Curve Options)	✗
Long Gilt Futures and Options	✗
Short and Medium Gilt Futures	✗
FTSE 100 Index Futures	✗
FTSE 250 Index Futures	✗
FTSE 100 Dividend Index Futures	✗
FTSE 100 Index Options, European Style Exercise (ESX)	✗
FTSE Eurotop 100 Index Futures	✓
MSCI Euro Index Futures	✓
MSCI Pan Euro Index Futures	✓
Individual Equity Options on UK stocks	✗
U.K. Commodity Futures and Options	✗

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Availability for trading on LIFFE CONNECT® of Universal Stock Futures Contracts in 2010

Universal Stock Futures Contracts will **not** be available for trading on those days where the stock exchange on which the underlying security is listed (“the Relevant Stock Exchange”) is closed because of a public holiday

Relevant Stock Exchange	Dates unavailable for trading
Bolsa de Madrid	1 January 2010 2 April 2010 5 April 2010
Borsa Italiana	1 January 2010 2 April 2010 5 April 2010
Copenhagen Stock Exchange	1 January 2010 1 April 2010 2 April 2010 5 April 2010 30 April 2010 13 May 2010 24 May 2010
Deutsche Börse	1 January 2010 2 April 2010 5 April 2010
Euronext Amsterdam	1 January 2010 2 April 2010 5 April 2010
Euronext Brussels	1 January 2010 2 April 2010 5 April 2010
Euronext Paris	1 January 2010 2 April 2010 5 April 2010

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Relevant Stock Exchange	Dates unavailable for trading
Helsinki Stock Exchange	1 January 2010 6 January 2010 2 April 2010 5 April 2010 13 May 2010 25 June 2010
NASDAQ Stock Market	1 January 2010 18 January 2010 15 February 2010 2 April 2010 31 May 2010 5 July 2010 6 September 2010 25 November 2010
New York Stock Exchange	1 January 2010 18 January 2010 15 February 2010 2 April 2010 31 May 2010 5 July 2010 6 September 2010 25 November 2010
Oslo Stock Exchange	1 January 2010 31 March 2010 (half day trading) 1 April 2010 2 April 2010 5 April 2010 13 May 2010 17 May 2010 24 May 2010 1 June 2010
Stockholmbörsen	1 January 2010 6 January 2010 2 April 2010 5 April 2010 13 May 2010 25 June 2010

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Relevant Stock Exchange	Dates unavailable for trading
SIX Swiss Exchange	1 January 2010 2 April 2010 5 April 2010 13 May 2010 24 May 2010

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Availability of Bclear in 2010

Transactions will **not** be capable of being reported via Bclear on the following days:

Individual Equity Options and Universal Stock Futures Contracts

Relevant Stock Exchange	Dates unavailable for reporting via Bclear
Athens Stock Exchange	1 January 2010 6 January 2010 15 February 2010 25 March 2010 2 April 2010 5 April 2010 24 May 2010 28 October 2010 25 December 2010
Bolsa de Madrid	1 January 2010 2 April 2010 5 April 2010
Borsa Italiana	1 January 2010 2 April 2010 5 April 2010
Budapest Stock Exchange	1 January 2010 15 March 2010 5 April 2010 24 May 2010 20 August 2010 1 November 2010
Copenhagen Stock Exchange	1 January 2010 1 April 2010 2 April 2010 5 April 2010 30 April 2010 13 May 2010 24 May 2010
Deutsche Börse	1 January 2010 2 April 2010 5 April 2010

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Availability of Bclear in 2010 (Continued)

Relevant Stock Exchange	Dates unavailable for reporting via Bclear
Euronext Amsterdam	1 January 2010 2 April 2010 5 April 2010
Euronext Brussels	1 January 2010 2 April 2010 5 April 2010
Euronext Lisbon	1 January 2010 2 April 2010 5 April 2010
Euronext Paris	1 January 2010 2 April 2010 5 April 2010
Helsinki Stock Exchange	January 2010 6 January 2010 2 April 2010 5 April 2010 13 May 2010 25 June 2010
Irish Stock Exchange	1 January 2010 2 April 2010 5 April 2010 3 May 2010 7 June 2010 27 December 2010 28 December 2010
London Stock Exchange	1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Availability of Bclear in 2010 (Continued)

Relevant Stock Exchange	Dates unavailable for reporting via Bclear
NASDAQ Stock Market	1 January 2010 18 January 2010 15 February 2010 2 April 2010 31 May 2010 5 July 2010 6 September 2010 25 November 2010
New York Stock Exchange	1 January 2010 18 January 2010 15 February 2010 2 April 2010 31 May 2010 5 July 2010 6 September 2010 25 November 2010
Oslo Stock Exchange	1 January 2010 31 March 2010 (half day trading) 1 April 2010 2 April 2010 5 April 2010 13 May 2010 17 May 2010 24 May 2010 1 June 2010
Prague Stock Exchange	1 January 2010 5 April 2010 5 July 2010 6 July 2010 28 September 2010 28 October 2010 17 November 2010
Stockholmbörsen	1 January 2010 6 January 2010 2 April 2010 5 April 2010 13 May 2010 25 June 2010

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Availability of Bclear in 2010 (Continued)

Relevant Stock Exchange	Dates unavailable for reporting via Bclear
SIX Swiss Exchange	1 January 2010 2 April 2010 5 April 2010 13 May 2010 24 May 2010
Warsaw Stock Exchange	1 January 2010 2 April 2010 5 April 2010 3 May 2010 3 June 2010 1 November 2010 11 November 2010
Wiener Börse	1 January 2010 6 January 2010 2 April 2010 5 April 2010 13 May 2010 24 May 2010 3 June 2010 26 October 2010 8 December 2010

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Availability of Bclear in 2010 (Continued)

Index Futures and Options

Index	Dates unavailable for reporting via Bclear
AEX[®]	1 January 2010 2 April 2010 5 April 2010
BEL 20[®]	1 January 2010 2 April 2010 5 April 2010
CAC40[®]	1 January 2010 2 April 2010 5 April 2010
FTSE 100	1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010
FTSE 250	1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010
FTSE 100 Dividend	1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Availability of Bclear in 2010 (Continued)

Index	Dates unavailable for reporting via Bclear
FTSEurofirst 80	1 January 2010 2 April 2010 5 April 2010
FTSEurofirst 100	1 January 2010 2 April 2010 5 April 2010
FTSEurofirst 300	1 January 2010 2 April 2010 5 April 2010
FTSE Eurotop 100	1 January 2010 2 April 2010 5 April 2010
MSCI Euro	1 January 2010 2 April 2010 5 April 2010
MSCI AC (All Country) Far East ex Japan Index MSCI EM (Emerging Markets) Asia Index MSCI BRIC Index MSCI EAFE Index (Europe, Australasia, Far East) MSCI EM (Emerging Markets) Europe, Middle East and Africa Index MSCI Emerging Markets Index MSCI EM (Emerging Markets) Latin America Index MSCI Europe Index MSCI KOKUSAI Index MSCI World Index	1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010

Availability of Bclear in 2010 (Continued)

Index	Dates unavailable for reporting via Bclear
MSCI Brazil Index	<u>UK Bank Holidays</u> 1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010 Trading Days for the Brazil Stock Exchange are not yet available
MSCI Hong Kong Index	<u>UK Bank Holidays</u> 1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010 Trading Days for the Hong Kong Stock Exchange are not yet available
MSCI Mexico Index	<u>UK Bank Holidays</u> 1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010 Trading Days for the Mexico Stock Exchange are not yet available
MSCI Pan-Euro	1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010
PSI 20[®]	1 January 2010 2 April 2010 5 April 2010

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Trading of U.S. Dollar Swapnote[®] Futures Contracts in 2010

U.S. Dollar Swapnote[®] Futures Contracts will **not** be available for trading on the following days:

Holiday	Date	Closing Time (New York Time)	Closing Time (London Time)
New Year's Day	Friday 1 January 2010	closed	closed
Martin Luther King, Jr. Day	Friday 15 January 2010	13:00	18:00
	Monday 18 January 2010	closed	closed
Presidents' Day	Friday 12 February 2010	13:00	18:00
	Monday 15 February 2010	closed	closed
Good Friday	Thursday 1 April 2010	13:00	18:00
	Friday 2 April 2010	closed	closed
Easter Monday	Monday 5 April 2010	closed	closed
Memorial Day	Friday 28 May 2010	13:00	18:00
	Monday 31 May 2010	closed	closed
Independence Day	Friday 2 July 2010	13:00	18:00
	Monday 5 July 2010	closed	closed
Labor Day	Friday 3 September 2010	13:00	18:00
	Monday 6 September 2010	closed	closed
Thanksgiving Day	Wednesday 24 November 2010	13:00	18:00
	Thursday 25 November 2010	closed	closed
	Friday 26 November 2010	13:00	18:00

Please note: Precise details of the trading availability of products on 24 and 31 December 2010 will be published nearer the time in the usual manner.

Trading of Eurodollar Futures and Options Contracts, Euribor Futures Contracts and FTSE 100 Index Future Contracts on U.S. Public Holidays in 2010

Eurodollar Futures and Options Contracts, the Euribor Futures Contract and the FTSE 100 Index Futures Contract will be available for trading on all market days in 2010, including those which are U.S. public holidays. On the U.S. public holidays listed in the table below, such Contracts will close early, as follows:

Holiday	Date	Closing Time (New York Time)	Closing Time (London Time)
Martin Luther King, Jr. Day	Monday 18 January 2010	13:00	18:00
Presidents' Day	Monday 15 February 2010	13:00	18:00
Memorial Day	Monday 31 May 2010	13:00	18:00
Independence Day	Monday 5 July 2010	13:00	18:00
Labor Day	Monday 6 September 2010	13:00	18:00
Thanksgiving Day	Wednesday 24 November 2010	13:00	18:00
	Thursday 25 November 2010 (Euribor and FTSE 100 Index Futures Contracts)	13:00	18:00
	(Eurodollar Futures Contracts)	closed	closed
	Friday 26 November 2010	13:00	18:00

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