

TRADING CALENDER: BOND DERIVATIVES
Liffe Market: London

LONG GILTS

	FUTURES			OPTIONS
Time*		11.00		10.00
Delivery/Expiry Month	Last Trading Day	First Notice Day	Last Notice Day	Last Trading Day / Expiry Day
2011				
January				22nd Dec
February				24th Jan
March	29th Mar	25th Feb	30th Mar	21st Feb
April				24th Mar
May				20th Apr
June	28th Jun	27th May	29th Jun	23rd May
July				23rd Jun
August				22nd Jul
September	28th Sep	30th Aug	29th Sep	23rd Aug
October				23rd Sep
November				24th Oct
December	28th Dec	29th Nov	29th Dec	23rd Nov
2012				
January				21st Dec
February				24th Jan
March	28th Mar	28th Feb	29th Mar	22nd Feb
April				23rd Mar
May				23rd Apr
June	27th Jun	30th May	28th Jun	24th May
July				22nd Jun
August				24th Jul
September	26th Sep	30th Aug	27th Sep	23rd Aug
October				21st Sep
November				24th Oct
December	27th Dec	29th Nov	28th Dec	23rd Nov
2013				
January				20th Dec
February				24th Jan
March	26th Mar	27th Feb	27th Mar	21st Feb
April				21st Mar
May				23rd Apr
June	26th Jun	30th May	27th Jun	23rd May
July				21st Jun
August				24th Jul
September	26th Sep	29th Aug	27th Sep	22nd Aug
October				23rd Sep

*Time at which trading in the delivery month will cease on the last trading day. All times are London times unless specified otherwise.

November				24th Oct
December	27th Dec	28th Nov	30th Dec	22nd Nov

SHORT AND MEDIUM GILTS

	FUTURES		
Time*	11.00		
Delivery/Expiry Month	Last Trading Day	First Notice Day	Last Notice Day
2011			
January			
February			
March	29th Mar	25th Feb	30th Mar
April			
May			
June	28th Jun	27th May	29th Jun
July			
August			
September	28th Sep	30th Aug	29th Sep
October			
November			
December	28th Dec	29th Nov	29th Dec
2012			
January			
February			
March	28th Mar	28th Feb	29th Mar
April			
May			
June	27th Jun	30th May	28th Jun
July			
August			
September	26th Sep	30th Aug	27th Sep
October			
November			
December	27th Dec	29th Nov	28th Dec
2013			
January			
February			
March	26th Mar	27th Feb	27th Mar
April			
May			
June	26th Jun	30th May	27th Jun
July			
August			
September	26th Sep	29th Aug	27th Sep
October			
November			
December	27th Dec	28th Nov	30th Dec

JAPANESE GOVERNMENT BOND

	FUTURES
Time*	16.00
Delivery/Expiry Month	Last Trading Day
2011	
March	9th Mar

*Time at which trading in the delivery month will cease on the last trading day. All times are London times unless specified otherwise.

June	8th Jun
September	7th Sep
December	8th Dec
2012	
March	8th Mar
June	10th Jun

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