

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

**An overview of the Trading Days in 2010 was issued under London Notice No. 3307 on 14 July 2010. Detailed arrangements are set out below.**

**TABLE OF CONTENTS****LONDON MARKET**

<b>Page</b>	
<b>2</b>	<b>Trading and Back Office Considerations</b>
<b>3</b>	<b>Availability of Contracts for Trading on LIFFE CONNECT<sup>®</sup> on UK Public Holidays in 2010</b>
<b>4</b>	<b>Availability for trading on LIFFE CONNECT<sup>®</sup> of Universal Stock Futures Contracts in 2010</b>
<b>7</b>	<b>Availability of Bclear in 2010 – Individual Equity Options and Universal Stock Futures Contracts</b>
<b>11</b>	<b>Availability of Bclear in 2010 – Index Futures and Options</b>
<b>15</b>	<b>Trading of U.S. Dollar Swapnote<sup>®</sup> Futures Contracts in 2010</b>
<b>16</b>	<b>Trading of Eurodollar Futures and Options Contracts, Euribor Futures Contracts and FTSE 100 Index Futures Contracts on U.S. Public Holidays in 2010</b>

**Issued on: 12 August 2010**

**Updated in respect of:**

**Addition of four regional and country-specific MSCI Indices on Bclear**

## **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<sup>®</sup> on UK Public Holidays in 2010**

<b>Contract</b>	<b>3 May, 31 May, 30 August, 27 December and 28 December 2010</b>
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 <sup>®</sup> Futures and Options	✓
Five Year Euro Swapnote <sup>®</sup> Futures and Options	✓
Ten Year Euro Swapnote <sup>®</sup> Futures and Options	✓
Two Year U.S. Dollar Swapnote <sup>®</sup> Futures	✓ (not 31 May)
Five Year U.S. Dollar Swapnote <sup>®</sup> Futures	✓ (not 31 May)
Ten Year U.S. Dollar Swapnote <sup>®</sup> 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.

\* The Option and One Mid-Curve Option on Three Month Eurodollar Interest Rate Futures Contracts are currently suspended (see London Notice No. 3274, issued on 6 April 2010)

## 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

<b>Relevant Stock Exchange</b>	<b>Dates unavailable for trading</b>
<b>Bolsa de Madrid</b>	1 January 2010 2 April 2010 5 April 2010
<b>Borsa Italiana</b>	1 January 2010 2 April 2010 5 April 2010
<b>Copenhagen Stock Exchange</b>	1 January 2010 1 April 2010 2 April 2010 5 April 2010 30 April 2010 13 May 2010 14 May 2010 24 May 2010
<b>Deutsche Börse</b>	1 January 2010 2 April 2010 5 April 2010
<b>Euronext Amsterdam</b>	1 January 2010 2 April 2010 5 April 2010
<b>Euronext Brussels</b>	1 January 2010 2 April 2010 5 April 2010
<b>Euronext Paris</b>	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.

<b>Relevant Stock Exchange</b>	<b>Dates unavailable for trading</b>
<b>Helsinki Stock Exchange</b>	1 January 2010 6 January 2010 2 April 2010 5 April 2010 13 May 2010 25 June 2010 6 December 2010
<b>NASDAQ Stock Market</b>	1 January 2010 18 January 2010 15 February 2010 2 April 2010 31 May 2010 5 July 2010 6 September 2010 25 November 2010
<b>New York Stock Exchange</b>	1 January 2010 18 January 2010 15 February 2010 2 April 2010 31 May 2010 5 July 2010 6 September 2010 25 November 2010
<b>Oslo Stock Exchange</b>	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
<b>Stockholmbörsen</b>	1 January 2010 5 January 2010 (half day trading) 6 January 2010 1 April 2010 (half day trading) 2 April 2010 5 April 2010 30 April 2010 (half day trading) 12 May 2010 (half day trading) 13 May 2010 25 June 2010 5 November (half day trading)

**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.

<b>Relevant Stock Exchange</b>	<b>Dates unavailable for trading</b>
<b>SIX Swiss Exchange</b>	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**

<b>Relevant Stock Exchange</b>	<b>Dates unavailable for reporting via Bclear</b>
<b>Athens Stock Exchange</b>	1 January 2010 6 January 2010 15 February 2010 25 March 2010 2 April 2010 5 April 2010 24 May 2010 28 October 2010
<b>Bolsa de Madrid</b>	1 January 2010 2 April 2010 5 April 2010
<b>Borsa Italiana</b>	1 January 2010 2 April 2010 5 April 2010
<b>Budapest Stock Exchange</b>	1 January 2010 15 March 2010 5 April 2010 24 May 2010 20 August 2010 1 November 2010
<b>Copenhagen Stock Exchange</b>	1 January 2010 1 April 2010 2 April 2010 5 April 2010 30 April 2010 13 May 2010 14 May 2010 24 May 2010
<b>Deutsche Börse</b>	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)**

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

<b>Relevant Stock Exchange</b>	<b>Dates unavailable for reporting via Bclear</b>
<b>NASDAQ Stock Market</b>	1 January 2010 18 January 2010 15 February 2010 2 April 2010 31 May 2010 5 July 2010 6 September 2010 25 November 2010
<b>New York Stock Exchange</b>	1 January 2010 18 January 2010 15 February 2010 2 April 2010 31 May 2010 5 July 2010 6 September 2010 25 November 2010
<b>Oslo Stock Exchange</b>	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
<b>Prague Stock Exchange</b>	1 January 2010 5 April 2010 5 July 2010 6 July 2010 28 September 2010 28 October 2010 17 November 2010
<b>Stockholmbörsen</b>	1 January 2010 5 January 2010 (half day trading) 6 January 2010 1 April 2010 (half day trading) 2 April 2010 5 April 2010 30 April 2010 (half day trading) 12 May 2010 (half day trading) 13 May 2010 25 June 2010 5 November 2010 (half day trading)

**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)**

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

<b>Index</b>	<b>Dates unavailable for reporting via Bclear</b>
<b>AEX<sup>®</sup></b>	1 January 2010 2 April 2010 5 April 2010
<b>BEL 20<sup>®</sup></b>	1 January 2010 2 April 2010 5 April 2010
<b>CAC40<sup>®</sup></b>	1 January 2010 2 April 2010 5 April 2010
<b>FTSE 100</b>	1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010
<b>FTSE 250</b>	1 January 2010 2 April 2010 5 April 2010 3 May 2010 31 May 2010 30 August 2010
<b>FTSE 100 Dividend</b>	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)**

<b>Index</b>	<b>Dates unavailable for reporting via Bclear</b>
<b>FTSEurofirst 80</b>	1 January 2010 2 April 2010 5 April 2010
<b>FTSEurofirst 100</b>	1 January 2010 2 April 2010 5 April 2010
<b>FTSEurofirst 300</b>	1 January 2010 2 April 2010 5 April 2010
<b>FTSE Eurotop 100</b>	1 January 2010 2 April 2010 5 April 2010
<b>MSCI Euro</b>	1 January 2010 2 April 2010 5 April 2010
<b>MSCI AC (All Country) Far East ex Japan Index</b> <b>MSCI AC Asia ex Japan Index</b> <b>MSCI EM (Emerging Markets) Asia Index</b> <b>MSCI BRIC Index</b> <b>MSCI EAFE Index (Europe, Australasia, Far East)</b> <b>MSCI EAFE Ex Israel Index</b> <b>MSCI EM (Emerging Markets) Europe, Middle East and Africa Index</b> <b>MSCI Emerging Markets Index</b> <b>MSCI EM (Emerging Markets) Latin America Index</b> <b>MSCI Europe Index</b> <b>MSCI KOKUSAI Index</b> <b>MSCI World Index</b> <b>MSCI World Ex Israel Index</b>	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)**

<b>Index</b>	<b>Dates unavailable for reporting via Bclear</b>
<b>MSCI Brazil Index</b>	1 January 2010 25 January 2010 15 February 2010 16 February 2010 21 April 2010 3 June 2010 9 July 2010 7 September 2020 12 October 2010 2 November 2010 15 November 2010
<b>MSCI Hong Kong Index</b>	1 January 2010 15 February 2010 16 February 2010 2 April 2010 5 April 2010 6 April 2010 21 May 2010 16 June 2010 1 July 2010 23 September 2020 1 October 2010
<b>MSCI Japan Index</b>	11 January 2010 11 February 2010 22 March 2010 29 April 2010 3 May 2010 4 May 2010 5 May 2010 19 July 2010 20 September 2010 23 September 2010 11 October 2010 3 November 2010 23 November 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)**

<b>Index</b>	<b>Dates unavailable for reporting via Bclear</b>
<b>MSCI Mexico Index</b>	1 January 2010 1 February 2010 15 March 2010 1 April 2010 2 April 2010 5 April 2010 1 May 2010 16 September 2010 2 November 2010 15 November 2010 12 December 2010
<b>MSCI Pan-Euro</b>	1 January 2010 2 April 2010 5 April 2010
<b>MSCI Europe Automobiles and Components</b> <b>MSCI Europe Banks</b> <b>MSCI Europe Capital Goods</b> <b>MSCI Europe Commercial and Professional Services</b> <b>MSCI Europe Consumer Durables and Apparel</b> <b>MSCI Europe Consumer Services</b> <b>MSCI Europe Diversified Financials</b> <b>MSCI Europe Energy</b> <b>MSCI Europe Food and Staples Retailing</b> <b>MSCI Europe Food, Beverage and Tobacco</b> <b>MSCI Europe Health Care Equipment Services</b> <b>MSCI Europe Household and Personal Products</b> <b>MSCI Europe Insurance</b> <b>MSCI Europe Materials</b> <b>MSCI Europe Media</b> <b>MSCI Europe Pharmaceuticals, Biotechnology and Life Sciences</b> <b>MSCI Europe Real Estate</b> <b>MSCI Europe Retailing</b> <b>MSCI Europe Semiconductors and Semiconductor Equipment</b> <b>MSCI Europe Software and Services</b> <b>MSCI Europe Technology Hardware and Equipment</b> <b>MSCI Europe Telecommunication Services</b> <b>MSCI Europe Transportation</b> <b>MSCI Europe Utilities</b>	1 January 2010 2 April 2010 5 April 2010

**Availability of Bclear in 2010 (Continued)**

<b>PSI 20<sup>®</sup></b>	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<sup>®</sup> Futures Contracts in 2010

U.S. Dollar Swapnote<sup>®</sup> Futures Contracts will **not** be available for trading on the following days:

<b>Holiday</b>	<b>Date</b>	<b>Closing Time (New York Time)</b>	<b>Closing Time (London Time)</b>
<b>New Year's Day</b>	Friday 1 January 2010	closed	closed
<b>Martin Luther King, Jr. Day</b>	Friday 15 January 2010	13:00	18:00
	Monday 18 January 2010	closed	closed
<b>Presidents' Day</b>	Friday 12 February 2010	13:00	18:00
	Monday 15 February 2010	closed	closed
<b>Good Friday</b>	Thursday 1 April 2010	13:00	18:00
	Friday 2 April 2010	closed	closed
<b>Easter Monday</b>	Monday 5 April 2010	closed	closed
<b>Memorial Day</b>	Friday 28 May 2010	13:00	18:00
	Monday 31 May 2010	closed	closed
<b>Independence Day</b>	Friday 2 July 2010	13:00	18:00
	Monday 5 July 2010	closed	closed
<b>Labor Day</b>	Friday 3 September 2010	13:00	18:00
	Monday 6 September 2010	closed	closed
<b>Thanksgiving Day</b>	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<sup>\*</sup>, Euribor Futures Contracts and FTSE 100 Index Future Contracts on U.S. Public Holidays in 2010**

Eurodollar Futures and Options Contracts<sup>\*</sup>, 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:

<b>Holiday</b>	<b>Date</b>	<b>Closing Time (New York Time)</b>	<b>Closing Time (London Time)</b>
<b>Martin Luther King, Jr. Day</b>	Monday 18 January 2010	13:00	18:00
<b>Presidents' Day</b>	Monday 15 February 2010	13:00	18:00
<b>Memorial Day</b>	Monday 31 May 2010	13:00	18:00
<b>Independence Day</b>	Monday 5 July 2010	13:00	18:00
<b>Labor Day</b>	Monday 6 September 2010	13:00	18:00
<b>Thanksgiving Day</b>	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

**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.

---

<sup>\*</sup> The Option and One Year Mid-Curve Option on Three Month Eurodollar Interest Rate Futures Contracts are currently suspended (see London Notice No. 3274, issued on 6 April 2010).