

3-Year U.S. Treasury Note Futures Contract Last Trading Day and Delivery Cycle

	June 2009 Expiry	September 2009 Expiry	December 2009 Expiry	March 2010 Expiry	June 2010 Expiry
First Position Day	Thursday, May 28, 2009	Friday, August 28, 2009	Friday, November 27, 2009	Thursday, February 25, 2010	Thursday, May 27, 2010
First Notice Day	Friday, May 29, 2009	Monday, August 31, 2009	Monday, November 30, 2009	Friday, February 26, 2010	Friday, May 28, 2010
First Delivery Day	Monday, June 1, 2009	Tuesday, September 1, 2009	Tuesday, December 1, 2009	Monday, March 1, 2010	Tuesday, June 1, 2010
Last Trading Day	Tuesday, June 30, 2009	Wednesday, September 30, 2009	Thursday, December 31, 2009	Wednesday, March 31, 2010	Wednesday, June 30, 2010
Last Position Day	Wednesday, July 1, 2009	Thursday, October 1, 2009	Monday, January 4, 2010	Thursday, April 1, 2010	Thursday, July 1, 2010
Last Notice Day	Thursday, July 2, 2009	Friday, October 2, 2009	Tuesday, January 5, 2010	Monday, April 5, 2010	Friday, July 2, 2010
Last Delivery Day	Monday, July 6, 2009	Monday, October 5, 2009	Wednesday, January 6, 2010	Tuesday, April 6, 2010	Tuesday, July 6, 2010