

Long-Term U.S. Treasury Bond Futures

Last Trading Day and Delivery Cycle

	March 2010	June 2010	September 2010
First Position Day:	Thursday, February 25, 2010	Thursday, May 27, 2010	Monday, August 30, 2010
First Notice Day:	Friday, February 26, 2010	Friday, May 28, 2010	Tuesday, August 31, 2010
First Delivery Day:	Monday, March 01, 2010	Tuesday, June 01, 2010	Wednesday, September 01, 2010
Last Trading Day:	Monday, March 22, 2010	Monday, June 21, 2010	Tuesday, September 21, 2010
First Position Day:	Monday, March 29, 2010	Monday, June 28, 2010	Tuesday, September 28, 2010
First Notice Day:	Tuesday, March 30, 2010	Tuesday, June 29, 2010	Wednesday, September 29, 2010
First Delivery Day:	Wednesday, March 31, 2010	Wednesday, June 30, 2010	Thursday, September 30, 2010