

To: All Affiliates & AE's

From: MF Global Client Services

Date: Friday February 26th, 2010

Re: Expiration Calendar for the week of February 28th, 2010

Monday, March 1st, 2010

Futures/Last Trading Day: *

Options/Last Trading Day: *

- February CME 30-Day Fed Funds Option

Futures/First Notice Day: *

- March ICEUS Orange Juice
- March ICEUS Sugar #11
- March LIFFE Robusta Coffee

Tuesday, March 2nd, 2010

Futures/Last Trading Day: *

- February CME U.S. Heating Degree Days
- February CME U.S. Heating Seasonal Strip

Options/Last Trading Day: *

Futures/First Notice Day: *

- March BM&F Arabica Coffee
- March CME Gasoline RBOB
- March CME Heating Oil

Wednesday, March 3rd, 2010

Futures/Last Trading Day: *

Options/Last Trading Day: *

Futures/First Notice Day: *

Thursday, March 4th, 2010

Futures/Last Trading Day: *

- February CME Cash-Settled Butter
- February CME Milk
- February CME Milk Option

Options/Last Trading Day: *

- March ICEEUR Gasoil

Futures/First Notice Day: *

Friday, March 5th, 2010

Futures/Last Trading Day: *

- February CME European Heating Degree Days
- March ENP Corn

Options/Last Trading Day: *

- February CME Milk Option
- March CME Live Cattle
- March ICEUS U.S. \$ Index
- March SFE 90-Day Bank Bills
- April ICEUS Cocoa

Futures/First Notice Day: *

Saturday, February 27th, 2010

Futures/Last Trading Day: *

Options/Last Trading Day: *

Futures/First Notice Day: *

* PLEASE NOTE THAT ON "LAST TRADING DAY" MOST FUTURES STOP TRADING EARLIER THAN THEIR NORMAL TIMES. IT IS RECOMMENDED, TO AVOID COSTLY DELIVERY PROBLEMS, FOR LONGS TO BE OUT PRIOR TO FIRST NOTICE DAY, AND ALL CUSTOMERS TO BE OUT PRIOR TO LAST TRADING DAY.

Please Note: If you have special instruction accounts or any spreads which have open **March** positions, it is your responsibility to send in your offsets as soon as possible. Open positions in these accounts will not automatically offset and may be subject to delivery.

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