

## Market Information Sheets

### CFD Interest Rates (Futures)

Interest Rate	Symbol	Spread	IM Factor (Margin Req)	Trading Hours	Contract Months	Last Dealing Day	Basis of Settlement	Min/ Max Size	↑ Tick Factor	Currency	Example Price	Last Update
<b>Australia 30 Day Interbank</b>	2YIBxx	2 + underlying futures spread	0.2%	08:34 - 16:30 and 17:14 - 07:00 Sydney time (Saturday close 07:00) (US daylight saving time) 08:34 - 16:30 and 17:14 - 07:30 Sydney time (Saturday close 07:30) (US non daylight saving time)	Monthly	Last business day of the contract month at 16:30 Sydney time	Official SFE settlement price on GFTs last day of dealing	1 / 500	0.01	AUD	92.705	05.11.2009
<b>Euribor</b>	FEIxx	3	0.25%	7:00 - 21:00	Mar, Jun, Sep, Dec	2nd business day prior to 3rd Wed of contract month until 10:00 London Time	NYSE Liffe London official Exchange Delivery Settlement Price (EDSP)	1 / 500	.01	EUR	99.248	11.11.2009
<b>Eurodollar Futures</b>	EDxx	3	0.2%	UK 23:00 - 22:00 Local 17:00 - 16:00	Mar, Jun, Sep, Dec	2nd business day prior to 3rd Wed of contract month until 11:00 London time	CME official settlement price on GFTs last day of dealing	1 / 500	.01	USD	95.5	08.01.2010
<b>Short Sterling Futures</b>	FSSxx	2	0.2%	7:30 - 18:00	Mar, Jun, Sep, Dec	2nd business day prior to 3rd Wed of contract month until 16:15 London time	Euronext.LIFFE official settlement price on GFTs last day of dealing	1 / 500	.01	GBP	95.5	08.01.2010