ICE Three Month STIBORÂ® Futures

Contract Specifications

Description	ICE Three Month STIBOR® Index Futures is a cash settled future based on STIBOR®for a three month deposit.
Contract Symbol	STI
Unit of Trading	SEK 25,000 * Rate Index
Delivery Month	March, June, September, December such that 16 delivery months are available for trading.
Quotation	100.00 minus the numerical value of the rate of interest
Minimum Price Fluctuation	All delivery months: 0.00250 (SEK 62.50)
Last Trading Day	Two business days prior to the third Wednesday of the Delivery Month. Trading will cease at 11:00 (Central European Time)
Exchange Delivery Settlement Price	100 - 3M STIBOR on the Last Trading Day.
Wholesale Trade Types	Basis trading, Block Trading, Asset Allocation
Contract Standard	Cash settlement based on the Exchange Delivery Settlement Price.

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Disclaimer	Swedish Financial Benchmark Facility (SFBF) STIBOR makes no warranty, express or implied, either as to the results to be obtained from the use of STIBOR and / or the figure at which STIBOR stands at any particular time on any particular day or otherwise. SFBF STIBOR makes no express or implied warranties of merchantability or fitness for a particular purpose for use with respect to the product and excludes all liability for any loss of business or profits or for any direct, indirect or consequential loss or damage arising from use of the STIBOR.