



## ICE Three Month STIBORÂ® Futures

### Contract Specifications

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| 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.<br>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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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.

## Disclaimer

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.

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