

### **3.XX STIBOR-Future Options (Options on STIBOR Futures contracts)**

<i>Contract Type</i>	Options Contracts. The Contract is a Fixed Income Contract.
<i>Style of Options</i>	European Option.
<i>Contract Base</i>	The Contract Base shall consist of one 3-Month STIBOR Future contract.
<i>The size of the Contract Base</i>	The nominal value of the 3-Month STIBOR Future contract shall be SEK one million.
<i>Premium</i>	Agreed upon by the parties. The premium shall be expressed in Basis points. The premium is multiplied with the value of one basis point change in the options contract, based on nominal value and number of days in the interest period for the Contracts Base, to receive the premium payment in SEK.
<i>Premium Settlement Day</i>	The first Bank Day following Registration.
<i>Tick size</i>	The tick size is 0.01.
<i>Final time for Registration</i>	Application for Registration must be received by the Exchange no later than 11.00 a.m. on the Expiration Day.
<i>Exercise Price</i>	The Exercise Price set forth in the Series designation. The Exercise Price is expressed as simple annual interest per Contract.
<i>Expiration Month</i>	March, June, September and December.
<i>Expiration Settlement Day</i>	According to underlying STIBOR future contract.
<i>Expiration Day</i>	The Expiration Day shall be two Bank Days prior to the third Wednesday of the expiration month.
<i>Fix</i>	Fix shall be determined on the Expiration Day for the relevant Contract and equal the fix for the corresponding STIBOR Future contract
<i>Cash Settlement</i>	Cash settlement shall not occur.
<i>Exercise</i>	Exercise is carried out by the Clearing House, regardless of whether the Exercise Order has been given, of all Options Contracts which, upon Exercise,

possess an intrinsic value. Call options have an intrinsic value where the Exercise Price is less than Fix and put options have an intrinsic value where the Exercise Price is greater than Fix. A Counterparty opposing Standard Exercise shall notify the Clearing House thereof prior to 11:00 a.m. on the Expiration Day. Exercise Orders regarding Options Contracts lacking intrinsic value at Exercise shall be received by the Clearing House prior to 11:00 a.m. on the Expiration Day.

*Delivery* With respect to Contracts for which Exercise has been carried out, Delivery of the Contract Base shall take place in such manner that call options held and put options issued are replaced by purchased 3-Month STIBOR Future Contracts, and held put options and issued call options are replaced by sold 3-Month STIBOR Future Contracts, whereupon the 3-Month STIBOR Future Contract's Exchange Transaction Interest shall be deemed to be the Exercise Price of the relevant Options Contract.

*Delivery Instruments* Only the Contract Base is deliverable.

*Setting-Off of Contracts* Setting-Off of Contracts may occur during the entire Term.

*Series Term* Thirty-six months.

*Listing* Clearing Listing.

*Listing of Series* Series are listed in accordance with the provisions set forth in section "Addendum OMr"

*Series Designation* The respective Series are designated by the designation for the Contract Base ("3STIBFRA"), the Expiration month, Expiration year, underscore, the Exercise Price, and type of option (put or Call), e.g. 3STIBFRAH6\_0.500P.