

Reporting of erroneous data STIBOR for period between 1st March 2022 and 31st May 2022

In line with the SFBF Post-publication Redetermination Policy, effective since 7th October 2020, SFBF, as the administrator of the STIBOR benchmark, reports erroneous Input Data reported after publication of the benchmark.

All of the erroneous data has been documented according to the SFBF Record Keeping Policy.

Reference	Date of error	STIBOR Tenor	Source of error	Material impact to the STIBOR (exceeding levels in policy clause 4.1)	Re-determination of STIBOR applicable
No.1	1 st March – 20 th May 2022	All	Calculation	NO	N/A
No.2	2 nd March 2022	1 Week	Panel Bank	NO	N/A
No.3	17 th March 2022	3 Months	Panel Bank	NO	N/A
No.4	27 th April 2022	1 Week	Panel Bank	NO	N/A
No.5	29 th April 2022	Tom/Next	Panel Bank	NO	N/A
No.6	29 th April 2022	1 Week	Panel Bank	NO	N/A
No.7	2 nd May 2022	Tom/Next	Panel Bank	NO	N/A
No.8	2 nd May 2022	1 Week	Panel Bank	NO	N/A
No.9	3 rd May 2022	Tom/Next	Panel Bank	YES (-0,010 to -0,058)	N/A
No.10	3 rd May 2022	1 Week	Panel Bank	NO	N/A
No.11	4 th May 2022	1 Week	Panel Bank	NO	N/A
No.12	4 th May 2022	1 Month	Panel Bank	NO	N/A
No.13	5 th May 2022	Tom/Next	Panel Bank	NO	N/A
No.14	20 th May 2022	3 Months	Panel Bank	NO	N/A
No.15	24 th May 2022	6 Months	Panel Bank	NO	N/A