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## **Stir Futures Trading Euribor And Eurodollar Futures**

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A short-term interest rate (STIR) future is a futures contract that

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derives its value from the interest rate at maturation. Common short-term interest rate futures are Eurodollar , Euribor , Euroyen , Short Sterling and Euroswiss, which are calculated on LIBOR at settlement, with the exception of Euribor which is based on Euribor.

### **STIR Futures & Options Definition - Investopedia**

Stir futures are, of course, futures on short term interest rates, primarily IBORs (interbank offered rates). The Eurodollar and Short Sterling are based on LIBOR (London Interbank Offered Rate) and the Euribor is named after its underlying reference rate - EURIBOR (Euro Interbank Offered Rate).

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### **Interest rate future - Wikipedia**

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