

2014-10-20

Exchange Notice

Fixed Income 44/14

Norwegian Bond markets open on New Year's Eve

NASDAQ OMX Fixed Income has decided to have the Norwegian Bond markets open on New Year's Eve from 2014 and onwards. This will affect all instruments listed on the markets. Markets will be open for trading, clearing and settlement. Affected instruments are:

3- and 6-month NIBOR-FRA Contracts (3.20 in Rules & Regulations)
NIBOR-FRA Options (3.20A in Rules & Regulations)
NOK Interest Rate Swap (3.42 in Rules & Regulations)

For NIBOR-FRA contracts (3.20) this will affect the monthly cash settlement. The fixing day will be December 31st, 2014 (instead of December 30th as it has been during previous years).

For further information concerning this exchange notice please contact Jonas Buskas or Henrik Jerberyd, telephone +46 8 405 60 00.

Jonas Buskas
Product Manager
Fixed Income markets

Henrik Jerberyd
Product Manager
Fixed Income markets