

Trading Calendar 2021-2023

Nordic Fixed Income Derivatives



- Monthly cash settlement day STIBOR-FRA forwards
- Monthly fixing day STIBOR-FRA forwards
- Expiration day STIBOR-FRA forwards, NIBOR-FRA futures and Riksbank futures
- Expiration day Swedish Government Bond futures and Swedish Mortgage Bond futures
- Expiration day Danish Mortgage Bond futures (MBF)
- Expiration settlement day, IMM-day
- Expiration settlement day for Riksbank futures
- Expiration settlement day Danish Mortgage Bond futures (MBF)



- Market closed in:
- Sweden
 - Norway
 - Sweden & Denmark
 - All markets closed
 - Half trading day in Sweden
 - Half trading day in Norway
 - Denmark
 - Denmark & Norway
 - Sweden & Norway



Expiration month codes for fixed income forwards:

- Mar O
- Jun R
- Sep U
- Dec X

Expiration month codes for fixed income futures:

- Mar H
- Jun M
- Sep U
- Dec Z

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