

ICE Swap Rate Holiday Calendar 2022



Date	Day	Holiday	EURRATES 1100	EURRATES 1200	GBP SONIA ISR	USD SOFR	USDRATES 1100	USDSPREADS 1100	USDRATES 1500
03-Jan-2022	Monday	New Year's Day Bank Holiday	✓	✓	✗	✓	✓	✓	✓
17-Jan-2022	Monday	Martin Luther King Jr. Day	✓	✓	✓	✗	✗	✗	✗
21-Feb-2022	Monday	Presidents' Day	✓	✓	✓	✗	✗	✗	✗
14-Apr-2022	Thursday	US Early Close (Good Friday)	✓	✓	✓	✓	✓	✓	✗
15-Apr-2022	Friday	Good Friday	✗	✗	✗	✗	✗	✗	✗
18-Apr-2022	Monday	Easter Monday	✗	✗	✗	✓	✓	✓	✓
02-May-2022	Monday	Early May Bank Holiday	✓	✓	✗	✓	✓	✓	✓
27-May-2022	Friday	US Early Close (Memorial Day)	✓	✓	✓	✓	✓	✓	✗
30-May-2022	Monday	Memorial Day	✓	✓	✓	✗	✗	✗	✗
02-Jun-2022	Thursday	UK Spring Bank Holiday	✓	✓	✗	✓	✓	✓	✓
03-Jun-2022	Friday	Platinum Jubilee Bank Holiday	✓	✓	✗	✓	✓	✓	✓
20-Jun-2022	Monday	Juneteenth National Independence Day	✓	✓	✓	✗	✗	✗	✗
01-Jul-2022	Friday	US Early Close (Independence Day)	✓	✓	✓	✓	✓	✓	✗
04-Jul-2022	Monday	Independence Day	✓	✓	✓	✗	✗	✗	✗
29-Aug-2022	Monday	Summer Bank Holiday	✓	✓	✗	✓	✓	✓	✓
19-Sep-2022	Monday	State Funeral of Her Majesty the Queen (UK Observed)	✓	✓	✗	✓	✓	✓	✓
05-Sep-2022	Monday	Labor Day	✓	✓	✓	✗	✗	✗	✗
10-Oct-2022	Monday	Columbus Day	✓	✓	✓	✗	✗	✗	✗
11-Nov-2022	Friday	Veterans Day	✓	✓	✓	✗	✗	✗	✗
24-Nov-2022	Thursday	Thanksgiving Day	✓	✓	✓	✗	✗	✗	✗
25-Nov-2022	Friday	US Early Close (Thanksgiving)	✓	✓	✓	✓	✓	✓	✗
23-Dec-2022	Friday	US Early Close Christmas Day (US Observed)	✓	✓	✓	✓	✓	✓	✗
26-Dec-2022	Monday	Christmas Day (US Observed) / Boxing Day	✗	✗	✗	✗	✗	✗	✗
27-Dec-2022	Tuesday	Christmas Day (UK Observed)	✓	✓	✗	✓	✓	✓	✓
30-Dec-2022	Friday	US Early Close (New Year's Day)	✓	✓	✓	✓	✓	✓	✗

Key	
✓	All Fixings Published
✗	No Fixings Published