

## ICE LIBOR Holiday Calendar 2016



Date	Day	Holiday	EUR	USD	GBP	CHF	JPY
01-Jan-2016	Friday	New Year's Day	x	x	x	x	x
18-Jan-2016	Monday	Martin Luther King Jr. Day	✓	No O/N	✓	✓	✓
15-Feb-2016	Monday	Presidents' Day	✓	No O/N	✓	✓	✓
25-Mar-2016	Friday	Good Friday	x	x	x	x	x
28-Mar-2016	Monday	Easter Monday	x	x	x	x	x
02-May-2016	Monday	Early May Bank Holiday	x	x	x	x	x
30-May-2016	Monday	Spring Bank Holiday	x	x	x	x	x
04-Jul-2016	Monday	Independence Day (USD )	✓	No O/N	✓	✓	✓
29-Aug-2016	Monday	Summer Bank Holiday	x	x	x	x	x
05-Sep-2016	Monday	Labor Day (USD)	✓	No O/N	✓	✓	✓
10-Oct-2016	Monday	Columbus Day (USD)	✓	No O/N	✓	✓	✓
11-Nov-2016	Friday	Veterans' Day (USD)	✓	No O/N	✓	✓	✓
24-Nov-2016	Thursday	Thanksgiving Day (USD)	✓	No O/N	✓	✓	✓
26-Dec-2016	Monday	Boxing Day	x	x	x	x	x
27-Dec-2016	Tuesday	Christmas Day ( substitute day )	x	x	x	x	x

Key	
x	No maturities published
✓	All maturities published
No O/N	No Overnight maturity published (All other tenors published as normal)

## ICE LIBOR Value Date Calendar 2016



This Value Date Calendar lists all fixing and corresponding value dates for ICE LIBOR over 2016.

Each currency and maturity follows a particular value date convention, which are summarised below:

Currency	Tenor	Value Date Convention
EUR	O/N	T + 0
	1W - 12M	T + 2
USD	O/N	T + 0
	1W - 12M	T + 2
GBP	All	T + 0
JPY	All	T + 2
CHF	All	T + 2

- For maturities with a T+0 convention, the value date will fall on the same day as the trade date.

- For maturities with a T+2 convention, the value date will fall two London business days after the trade date. If this subsequent date is a market holiday, the value date will roll onto the next date which is a normal business day both in London and in the principal financial centre of the relevant currency.

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

2016		Value Dates						
Week Number	January	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
1	1/1/2016	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	1/2/2016	WEEKEND						
	1/3/2016	WEEKEND						
2	1/4/2016	1/4/2016	1/6/2016	1/4/2016	1/6/2016	1/4/2016	1/6/2016	1/6/2016
	1/5/2016	1/5/2016	1/7/2016	1/5/2016	1/7/2016	1/5/2016	1/7/2016	1/7/2016
	1/6/2016	1/6/2016	1/8/2016	1/6/2016	1/8/2016	1/6/2016	1/8/2016	1/8/2016
	1/7/2016	1/7/2016	1/11/2016	1/7/2016	1/11/2016	1/7/2016	1/12/2016	1/11/2016
	1/8/2016	1/8/2016	1/12/2016	1/8/2016	1/12/2016	1/8/2016	1/12/2016	1/12/2016
	1/9/2016	WEEKEND						
	1/10/2016	WEEKEND						
3	1/11/2016	1/11/2016	1/13/2016	1/11/2016	1/13/2016	1/11/2016	1/13/2016	1/13/2016
	1/12/2016	1/12/2016	1/14/2016	1/12/2016	1/14/2016	1/12/2016	1/14/2016	1/14/2016
	1/13/2016	1/13/2016	1/15/2016	1/13/2016	1/15/2016	1/13/2016	1/15/2016	1/15/2016
	1/14/2016	1/14/2016	1/18/2016	1/14/2016	1/19/2016	1/14/2016	1/18/2016	1/18/2016
	1/15/2016	1/15/2016	1/19/2016	1/15/2016	1/19/2016	1/15/2016	1/19/2016	1/19/2016
	1/16/2016	WEEKEND						
	1/17/2016	WEEKEND						
4	1/18/2016	1/18/2016	1/20/2016	No Publication	1/20/2016	1/18/2016	1/20/2016	1/20/2016
	1/19/2016	1/19/2016	1/21/2016	1/19/2016	1/21/2016	1/19/2016	1/21/2016	1/21/2016
	1/20/2016	1/20/2016	1/22/2016	1/20/2016	1/22/2016	1/20/2016	1/22/2016	1/22/2016
	1/21/2016	1/21/2016	1/25/2016	1/21/2016	1/25/2016	1/21/2016	1/25/2016	1/25/2016
	1/22/2016	1/22/2016	1/26/2016	1/22/2016	1/26/2016	1/22/2016	1/26/2016	1/26/2016
	1/23/2016	WEEKEND						
	1/24/2016	WEEKEND						
5	1/25/2016	1/25/2016	1/27/2016	1/25/2016	1/27/2016	1/25/2016	1/27/2016	1/27/2016
	1/26/2016	1/26/2016	1/28/2016	1/26/2016	1/28/2016	1/26/2016	1/28/2016	1/28/2016
	1/27/2016	1/27/2016	1/29/2016	1/27/2016	1/29/2016	1/27/2016	1/29/2016	1/29/2016
	1/28/2016	1/28/2016	2/1/2016	1/28/2016	2/1/2016	1/28/2016	2/1/2016	2/1/2016
	1/29/2016	1/29/2016	2/2/2016	1/29/2016	2/2/2016	1/29/2016	2/2/2016	2/2/2016
	1/30/2016	WEEKEND						
	1/31/2016	WEEKEND						

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

2016		Value Dates						
Week Number	February	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
6	2/1/2016	2/1/2016	2/3/2016	2/1/2016	2/3/2016	2/1/2016	2/3/2016	2/3/2016
	2/2/2016	2/2/2016	2/4/2016	2/2/2016	2/4/2016	2/2/2016	2/4/2016	2/4/2016
	2/3/2016	2/3/2016	2/5/2016	2/3/2016	2/5/2016	2/3/2016	2/5/2016	2/5/2016
	2/4/2016	2/4/2016	2/8/2016	2/4/2016	2/8/2016	2/4/2016	2/8/2016	2/8/2016
	2/5/2016	2/5/2016	2/9/2016	2/5/2016	2/9/2016	2/5/2016	2/9/2016	2/9/2016
	2/6/2016	WEEKEND						
	2/7/2016	WEEKEND						
7	2/8/2016	2/8/2016	2/10/2016	2/8/2016	2/10/2016	2/8/2016	2/10/2016	2/10/2016
	2/9/2016	2/9/2016	2/11/2016	2/9/2016	2/11/2016	2/9/2016	2/12/2016	2/11/2016
	2/10/2016	2/10/2016	2/12/2016	2/10/2016	2/12/2016	2/10/2016	2/12/2016	2/12/2016
	2/11/2016	2/11/2016	2/15/2016	2/11/2016	2/16/2016	2/11/2016	2/15/2016	2/15/2016
	2/12/2016	2/12/2016	2/16/2016	2/12/2016	2/16/2016	2/12/2016	2/16/2016	2/16/2016
	2/13/2016	WEEKEND						
	2/14/2016	WEEKEND						
8	2/15/2016	2/15/2016	2/17/2016	No Publication	2/17/2016	2/15/2016	2/17/2016	2/17/2016
	2/16/2016	2/16/2016	2/18/2016	2/16/2016	2/18/2016	2/16/2016	2/18/2016	2/18/2016
	2/17/2016	2/17/2016	2/19/2016	2/17/2016	2/19/2016	2/17/2016	2/19/2016	2/19/2016
	2/18/2016	2/18/2016	2/22/2016	2/18/2016	2/22/2016	2/18/2016	2/22/2016	2/22/2016
	2/19/2016	2/19/2016	2/23/2016	2/19/2016	2/23/2016	2/19/2016	2/23/2016	2/23/2016
	2/20/2016	WEEKEND						
	2/21/2016	WEEKEND						
9	2/22/2016	2/22/2016	2/24/2016	2/22/2016	2/24/2016	2/22/2016	2/24/2016	2/24/2016
	2/23/2016	2/23/2016	2/25/2016	2/23/2016	2/25/2016	2/23/2016	2/25/2016	2/25/2016
	2/24/2016	2/24/2016	2/26/2016	2/24/2016	2/26/2016	2/24/2016	2/26/2016	2/26/2016
	2/25/2016	2/25/2016	2/29/2016	2/25/2016	2/29/2016	2/25/2016	2/29/2016	2/29/2016
	2/26/2016	2/26/2016	3/1/2016	2/26/2016	3/1/2016	2/26/2016	3/1/2016	3/1/2016
	2/27/2016	WEEKEND						
	2/28/2016	WEEKEND						
10	2/29/2016	2/29/2016	3/2/2016	2/29/2016	3/2/2016	2/29/2016	3/2/2016	3/2/2016

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

Week Number	Value Dates							
	2016 March	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
10	3/1/2016	3/1/2016	3/3/2016	3/1/2016	3/3/2016	3/1/2016	3/3/2016	3/3/2016
	3/2/2016	3/2/2016	3/4/2016	3/2/2016	3/4/2016	3/2/2016	3/4/2016	3/4/2016
	3/3/2016	3/3/2016	3/7/2016	3/3/2016	3/7/2016	3/3/2016	3/7/2016	3/7/2016
	3/4/2016	3/4/2016	3/8/2016	3/4/2016	3/8/2016	3/4/2016	3/8/2016	3/8/2016
	3/5/2016	WEEKEND						
	3/6/2016	WEEKEND						
11	3/7/2016	3/7/2016	3/9/2016	3/7/2016	3/9/2016	3/7/2016	3/9/2016	3/9/2016
	3/8/2016	3/8/2016	3/10/2016	3/8/2016	3/10/2016	3/8/2016	3/10/2016	3/10/2016
	3/9/2016	3/9/2016	3/11/2016	3/9/2016	3/11/2016	3/9/2016	3/11/2016	3/11/2016
	3/10/2016	3/10/2016	3/14/2016	3/10/2016	3/14/2016	3/10/2016	3/14/2016	3/14/2016
	3/11/2016	3/11/2016	3/15/2016	3/11/2016	3/15/2016	3/11/2016	3/15/2016	3/15/2016
	3/12/2016	WEEKEND						
	3/13/2016	WEEKEND						
12	3/14/2016	3/14/2016	3/16/2016	3/14/2016	3/16/2016	3/14/2016	3/16/2016	3/16/2016
	3/15/2016	3/15/2016	3/17/2016	3/15/2016	3/17/2016	3/15/2016	3/17/2016	3/17/2016
	3/16/2016	3/16/2016	3/18/2016	3/16/2016	3/18/2016	3/16/2016	3/18/2016	3/18/2016
	3/17/2016	3/17/2016	3/21/2016	3/17/2016	3/21/2016	3/17/2016	3/22/2016	3/21/2016
	3/18/2016	3/18/2016	3/22/2016	3/18/2016	3/22/2016	3/18/2016	3/22/2016	3/22/2016
	3/19/2016	WEEKEND						
	3/20/2016	WEEKEND						
13	3/21/2016	3/21/2016	3/23/2016	3/21/2016	3/23/2016	3/21/2016	3/23/2016	3/23/2016
	3/22/2016	3/22/2016	3/24/2016	3/22/2016	3/24/2016	3/22/2016	3/24/2016	3/24/2016
	3/23/2016	3/23/2016	3/29/2016	3/23/2016	3/29/2016	3/23/2016	3/29/2016	3/29/2016
	3/24/2016	3/24/2016	3/30/2016	3/24/2016	3/30/2016	3/24/2016	3/30/2016	3/30/2016
	3/25/2016	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	3/26/2016	WEEKEND						
	3/27/2016	WEEKEND						
14	3/28/2016	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	3/29/2016	3/29/2016	3/31/2016	3/29/2016	3/31/2016	3/29/2016	3/31/2016	3/31/2016
	3/30/2016	3/30/2016	4/1/2016	3/30/2016	4/1/2016	3/30/2016	4/1/2016	4/1/2016
	3/31/2016	3/31/2016	4/4/2016	3/31/2016	4/4/2016	3/31/2016	4/4/2016	4/4/2016

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

Week Number	2016 Value Dates							
	April	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
14	4/1/2016	4/1/2016	4/5/2016	4/1/2016	4/5/2016	4/1/2016	4/5/2016	4/5/2016
	4/2/2016 4/3/2016	WEEKEND						
15	4/4/2016	4/4/2016	4/6/2016	4/4/2016	4/6/2016	4/4/2016	4/6/2016	4/6/2016
	4/5/2016	4/5/2016	4/7/2016	4/5/2016	4/7/2016	4/5/2016	4/7/2016	4/7/2016
	4/6/2016	4/6/2016	4/8/2016	4/6/2016	4/8/2016	4/6/2016	4/8/2016	4/8/2016
	4/7/2016	4/7/2016	4/11/2016	4/7/2016	4/11/2016	4/7/2016	4/11/2016	4/11/2016
	4/8/2016	4/8/2016	4/12/2016	4/8/2016	4/12/2016	4/8/2016	4/12/2016	4/12/2016
	4/9/2016 4/10/2016	WEEKEND						
16	4/11/2016	4/11/2016	4/13/2016	4/11/2016	4/13/2016	4/11/2016	4/13/2016	4/13/2016
	4/12/2016	4/12/2016	4/14/2016	4/12/2016	4/14/2016	4/12/2016	4/14/2016	4/14/2016
	4/13/2016	4/13/2016	4/15/2016	4/13/2016	4/15/2016	4/13/2016	4/15/2016	4/15/2016
	4/14/2016	4/14/2016	4/18/2016	4/14/2016	4/18/2016	4/14/2016	4/18/2016	4/18/2016
	4/15/2016	4/15/2016	4/19/2016	4/15/2016	4/19/2016	4/15/2016	4/19/2016	4/19/2016
	4/16/2016 4/17/2016	WEEKEND						
17	4/18/2016	4/18/2016	4/20/2016	4/18/2016	4/20/2016	4/18/2016	4/20/2016	4/20/2016
	4/19/2016	4/19/2016	4/21/2016	4/19/2016	4/21/2016	4/19/2016	4/21/2016	4/21/2016
	4/20/2016	4/20/2016	4/22/2016	4/20/2016	4/22/2016	4/20/2016	4/22/2016	4/22/2016
	4/21/2016	4/21/2016	4/25/2016	4/21/2016	4/25/2016	4/21/2016	4/25/2016	4/25/2016
	4/22/2016	4/22/2016	4/26/2016	4/22/2016	4/26/2016	4/22/2016	4/26/2016	4/26/2016
	4/23/2016 4/24/2016	WEEKEND						
18	4/25/2016	4/25/2016	4/27/2016	4/25/2016	4/27/2016	4/25/2016	4/27/2016	4/27/2016
	4/26/2016	4/26/2016	4/28/2016	4/26/2016	4/28/2016	4/26/2016	4/28/2016	4/28/2016
	4/27/2016	4/27/2016	4/29/2016	4/27/2016	4/29/2016	4/27/2016	5/6/2016	4/29/2016
	4/28/2016	4/28/2016	5/3/2016	4/28/2016	5/3/2016	4/28/2016	5/6/2016	5/3/2016
	4/29/2016	4/29/2016	5/4/2016	4/29/2016	5/4/2016	4/29/2016	5/6/2016	5/4/2016
	4/30/2016	WEEKEND						

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

2016		Value Dates						
Week Number	May	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	5/1/2016	WEEKEND						
19	5/2/2016	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	5/3/2016	5/3/2016	5/5/2016	5/3/2016	5/5/2016	5/3/2016	5/6/2016	5/6/2016
	5/4/2016	5/4/2016	5/6/2016	5/4/2016	5/6/2016	5/4/2016	5/6/2016	5/6/2016
	5/5/2016	5/5/2016	5/9/2016	5/5/2016	5/9/2016	5/5/2016	5/9/2016	5/9/2016
	5/6/2016	5/6/2016	5/10/2016	5/6/2016	5/10/2016	5/6/2016	5/10/2016	5/10/2016
	5/7/2016	WEEKEND						
	5/8/2016	WEEKEND						
20	5/9/2016	5/9/2016	5/11/2016	5/9/2016	5/11/2016	5/9/2016	5/11/2016	5/11/2016
	5/10/2016	5/10/2016	5/12/2016	5/10/2016	5/12/2016	5/10/2016	5/12/2016	5/12/2016
	5/11/2016	5/11/2016	5/13/2016	5/11/2016	5/13/2016	5/11/2016	5/13/2016	5/13/2016
	5/12/2016	5/12/2016	5/16/2016	5/12/2016	5/16/2016	5/12/2016	5/16/2016	5/17/2016
	5/13/2016	5/13/2016	5/17/2016	5/13/2016	5/17/2016	5/13/2016	5/17/2016	5/17/2016
	5/14/2016	WEEKEND						
	5/15/2016	WEEKEND						
21	5/16/2016	5/16/2016	5/18/2016	5/16/2016	5/18/2016	5/16/2016	5/18/2016	5/18/2016
	5/17/2016	5/17/2016	5/19/2016	5/17/2016	5/19/2016	5/17/2016	5/19/2016	5/19/2016
	5/18/2016	5/18/2016	5/20/2016	5/18/2016	5/20/2016	5/18/2016	5/20/2016	5/20/2016
	5/19/2016	5/19/2016	5/23/2016	5/19/2016	5/23/2016	5/19/2016	5/23/2016	5/23/2016
	5/20/2016	5/20/2016	5/24/2016	5/20/2016	5/24/2016	5/20/2016	5/24/2016	5/24/2016
	5/21/2016	WEEKEND						
	5/22/2016	WEEKEND						
22	5/23/2016	5/23/2016	5/25/2016	5/23/2016	5/25/2016	5/23/2016	5/25/2016	5/25/2016
	5/24/2016	5/24/2016	5/26/2016	5/24/2016	5/26/2016	5/24/2016	5/26/2016	5/26/2016
	5/25/2016	5/25/2016	5/27/2016	5/25/2016	5/27/2016	5/25/2016	5/27/2016	5/27/2016
	5/26/2016	5/26/2016	5/31/2016	5/26/2016	5/31/2016	5/26/2016	5/31/2016	5/31/2016
	5/27/2016	5/27/2016	6/1/2016	5/27/2016	6/1/2016	5/27/2016	6/1/2016	6/1/2016
	5/28/2016	WEEKEND						
	5/29/2016	WEEKEND						
23	5/30/2016	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	5/31/2016	5/31/2015	6/2/2016	5/31/2016	6/2/2016	5/31/2015	6/2/2016	6/2/2016

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

2016		Value Dates						
Week Number	June	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
23	6/1/2016	6/1/2016	6/3/2016	6/1/2016	6/3/2016	6/1/2016	6/3/2016	6/3/2016
	6/2/2016	6/2/2016	6/6/2016	6/2/2016	6/6/2016	6/2/2016	6/6/2016	6/6/2016
	6/3/2016	6/3/2016	6/7/2016	6/3/2016	6/7/2016	6/3/2016	6/7/2016	6/7/2016
	6/4/2016	WEEKEND						
	6/5/2016	WEEKEND						
24	6/6/2016	6/6/2016	6/8/2016	6/6/2016	6/8/2016	6/6/2016	6/8/2016	6/8/2016
	6/7/2016	6/7/2016	6/9/2016	6/7/2016	6/9/2016	6/7/2016	6/9/2016	6/9/2016
	6/8/2016	6/8/2016	6/10/2016	6/8/2016	6/10/2016	6/8/2016	6/10/2016	6/10/2016
	6/9/2016	6/9/2016	6/13/2016	6/9/2016	6/13/2016	6/9/2016	6/13/2016	6/13/2016
	6/10/2016	6/10/2016	6/14/2016	6/10/2016	6/14/2016	6/10/2016	6/14/2016	6/14/2016
	6/11/2016	WEEKEND						
	6/12/2016	WEEKEND						
25	6/13/2016	6/13/2016	6/15/2016	6/13/2016	6/15/2016	6/13/2016	6/15/2016	6/15/2016
	6/14/2016	6/14/2016	6/16/2016	6/14/2016	6/16/2016	6/14/2016	6/16/2016	6/16/2016
	6/15/2016	6/15/2016	6/17/2016	6/15/2016	6/17/2016	6/15/2016	6/17/2016	6/17/2016
	6/16/2016	6/16/2016	6/20/2016	6/16/2016	6/20/2016	6/16/2016	6/20/2016	6/20/2016
	6/17/2016	6/17/2016	6/21/2016	6/17/2016	6/21/2016	6/17/2016	6/21/2016	6/21/2016
	6/18/2016	WEEKEND						
	6/19/2016	WEEKEND						
26	6/20/2016	6/20/2016	6/22/2016	6/20/2016	6/22/2016	6/20/2016	6/22/2016	6/22/2016
	6/21/2016	6/21/2016	6/23/2016	6/21/2016	6/23/2016	6/21/2016	6/23/2016	6/23/2016
	6/22/2016	6/22/2016	6/24/2016	6/22/2016	6/24/2016	6/22/2016	6/24/2016	6/24/2016
	6/23/2016	6/23/2016	6/27/2016	6/23/2016	6/27/2016	6/23/2016	6/27/2016	6/27/2016
	6/24/2016	6/24/2016	6/28/2016	6/24/2016	6/28/2016	6/24/2016	6/28/2016	6/28/2016
	6/25/2016	WEEKEND						
	6/26/2016	WEEKEND						
27	6/27/2016	6/27/2016	6/29/2016	6/27/2016	6/29/2016	6/27/2016	6/29/2016	6/29/2016
	6/28/2016	6/28/2016	6/30/2016	6/28/2016	6/30/2016	6/28/2016	6/30/2016	6/30/2016
	6/29/2016	6/29/2016	7/1/2016	6/29/2016	7/1/2016	6/29/2016	7/1/2016	7/1/2016
	6/30/2016	6/30/2016	7/4/2016	6/30/2016	7/5/2016	6/30/2016	7/4/2016	7/4/2016

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**



**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

2016		Value Dates						
Week Number	July	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
27	7/1/2016	7/1/2016	7/5/2016	7/1/2016	7/5/2016	7/1/2016	7/5/2016	7/5/2016
	7/2/2016	WEEKEND						
	7/3/2016	WEEKEND						
28	7/4/2016	7/4/2016	7/6/2016	No Publication	7/6/2016	7/4/2016	7/6/2016	7/6/2016
	7/5/2016	7/5/2016	7/7/2016	7/5/2016	7/7/2016	7/5/2016	7/7/2016	7/7/2016
	7/6/2016	7/6/2016	7/8/2016	7/6/2016	7/8/2016	7/6/2016	7/8/2016	7/8/2016
	7/7/2016	7/7/2016	7/11/2016	7/7/2016	7/11/2016	7/7/2016	7/11/2016	7/11/2016
	7/8/2016	7/8/2016	7/12/2016	7/8/2016	7/12/2016	7/8/2016	7/12/2016	7/12/2016
	7/9/2016	WEEKEND						
	7/10/2016	WEEKEND						
29	7/11/2016	7/11/2016	7/13/2016	7/11/2016	7/13/2016	7/11/2016	7/13/2016	7/13/2016
	7/12/2016	7/12/2016	7/14/2016	7/12/2016	7/14/2016	7/12/2016	7/14/2016	7/14/2016
	7/13/2016	7/13/2016	7/15/2016	7/13/2016	7/15/2016	7/13/2016	7/15/2016	7/15/2016
	7/14/2016	7/14/2016	7/18/2016	7/14/2016	7/18/2016	7/14/2016	7/19/2016	7/18/2016
	7/15/2016	7/15/2016	7/19/2016	7/15/2016	7/19/2016	7/15/2016	7/19/2016	7/19/2016
	7/16/2016	WEEKEND						
	7/17/2016	WEEKEND						
30	7/18/2016	7/18/2016	7/20/2016	7/18/2016	7/20/2016	7/18/2016	7/20/2016	7/20/2016
	7/19/2016	7/19/2016	7/21/2016	7/19/2016	7/21/2016	7/19/2016	7/21/2016	7/21/2016
	7/20/2016	7/20/2016	7/22/2016	7/20/2016	7/22/2016	7/20/2016	7/22/2016	7/22/2016
	7/21/2016	7/21/2016	7/25/2016	7/21/2016	7/25/2016	7/21/2016	7/25/2016	7/25/2016
	7/22/2016	7/22/2016	7/26/2016	7/22/2016	7/26/2016	7/22/2016	7/26/2016	7/26/2016
	7/23/2016	WEEKEND						
	7/24/2016	WEEKEND						
31	7/25/2016	7/25/2016	7/27/2016	7/25/2016	7/27/2016	7/25/2016	7/27/2016	7/27/2016
	7/26/2016	7/26/2016	7/28/2016	7/26/2016	7/28/2016	7/26/2016	7/28/2016	7/28/2016
	7/27/2016	7/27/2016	7/29/2016	7/27/2016	7/29/2016	7/27/2016	7/29/2016	7/29/2016
	7/28/2016	7/28/2016	8/1/2016	7/28/2016	8/1/2016	7/28/2016	8/1/2016	8/2/2016
	7/29/2016	7/29/2016	8/2/2016	7/29/2016	8/2/2016	7/29/2016	8/2/2016	8/2/2016
	7/30/2016	WEEKEND						
	7/31/2016	WEEKEND						

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

Week Number	2016	Value Dates						
	August	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
32	8/1/2016	8/1/2016	8/3/2016	8/1/2016	8/3/2016	8/1/2016	8/3/2016	8/3/2016
	8/2/2016	8/2/2016	8/4/2016	8/2/2016	8/4/2016	8/2/2016	8/4/2016	8/4/2016
	8/3/2016	8/3/2016	8/5/2016	8/3/2016	8/5/2016	8/3/2016	8/5/2016	8/5/2016
	8/4/2016	8/4/2016	8/8/2016	8/4/2016	8/8/2016	8/4/2016	8/8/2016	8/8/2016
	8/5/2016	8/5/2016	8/9/2016	8/5/2016	8/9/2016	8/5/2016	8/9/2016	8/9/2016
	8/6/2016	WEEKEND						
	8/7/2016	WEEKEND						
33	8/8/2016	8/8/2016	8/10/2016	8/8/2016	8/10/2016	8/8/2016	8/10/2016	8/10/2016
	8/9/2016	8/9/2016	8/11/2016	8/9/2016	8/11/2016	8/9/2016	8/12/2016	8/11/2016
	8/10/2016	8/10/2016	8/12/2016	8/10/2016	8/12/2016	8/10/2016	8/12/2016	8/12/2016
	8/11/2016	8/11/2016	8/15/2016	8/11/2016	8/15/2016	8/11/2016	8/15/2016	8/15/2016
	8/12/2016	8/12/2016	8/16/2016	8/12/2016	8/16/2016	8/12/2016	8/16/2016	8/16/2016
	8/13/2016	WEEKEND						
	8/14/2016	WEEKEND						
34	8/15/2016	8/15/2016	8/17/2016	8/15/2016	8/17/2016	8/15/2016	8/17/2016	8/17/2016
	8/16/2016	8/16/2016	8/18/2016	8/16/2016	8/18/2016	8/16/2016	8/18/2016	8/18/2016
	8/17/2016	8/17/2016	8/19/2016	8/17/2016	8/19/2016	8/17/2016	8/19/2016	8/19/2016
	8/18/2016	8/18/2016	8/22/2016	8/18/2016	8/22/2016	8/18/2016	8/22/2016	8/22/2016
	8/19/2016	8/19/2016	8/23/2016	8/19/2016	8/23/2016	8/19/2016	8/23/2016	8/23/2016
	8/20/2016	WEEKEND						
	8/21/2016	WEEKEND						
35	8/22/2016	8/22/2016	8/24/2016	8/22/2016	8/24/2016	8/22/2016	8/24/2016	8/24/2016
	8/23/2016	8/23/2016	8/25/2016	8/23/2016	8/25/2016	8/23/2016	8/25/2016	8/25/2016
	8/24/2016	8/24/2016	8/26/2016	8/24/2016	8/26/2016	8/24/2016	8/26/2016	8/26/2016
	8/25/2016	8/25/2016	8/30/2016	8/25/2016	8/30/2016	8/25/2016	8/30/2016	8/30/2016
	8/26/2016	8/26/2016	8/31/2016	8/26/2016	8/31/2016	8/26/2016	8/31/2016	8/31/2016
	8/27/2016	WEEKEND						
	8/28/2016	WEEKEND						
36	8/29/2016	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	8/30/2016	8/30/2016	9/1/2016	8/30/2016	9/1/2016	8/30/2016	9/1/2016	9/1/2016
	8/31/2016	8/31/2016	9/2/2016	8/31/2016	9/2/2016	8/31/2016	9/2/2016	9/2/2016

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.

2016		Value Dates						
Week Number	September	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
36	9/1/2016	9/1/2016	9/5/2016	9/1/2016	9/6/2015	9/1/2016	9/5/2016	9/5/2016
	9/2/2016	9/2/2016	9/6/2016	9/2/2016	9/6/2016	9/2/2016	9/6/2016	9/6/2016
9/3/2016		WEEKEND						
9/4/2016		WEEKEND						
37	9/5/2016	9/5/2016	9/7/2015	No Publication	9/7/2015	9/5/2016	9/7/2015	9/7/2015
	9/6/2016	9/6/2016	9/8/2016	9/6/2016	9/8/2016	9/6/2016	9/8/2016	9/8/2016
	9/7/2016	9/7/2016	9/9/2016	9/7/2016	9/9/2016	9/7/2016	9/9/2016	9/9/2016
	9/8/2016	9/8/2016	9/12/2016	9/8/2016	9/12/2016	9/8/2016	9/12/2016	9/12/2016
	9/9/2016	9/9/2016	9/13/2016	9/9/2016	9/13/2016	9/9/2016	9/13/2016	9/13/2016
9/10/2016		WEEKEND						
9/11/2016		WEEKEND						
38	9/12/2016	9/12/2016	9/14/2016	9/12/2016	9/14/2016	9/12/2016	9/14/2016	9/14/2016
	9/13/2016	9/13/2016	9/15/2016	9/13/2016	9/15/2016	9/13/2016	9/15/2016	9/15/2016
	9/14/2016	9/14/2016	9/16/2016	9/14/2016	9/16/2016	9/14/2016	9/16/2016	9/16/2016
	9/15/2016	9/15/2016	9/19/2016	9/15/2016	9/19/2016	9/15/2016	9/20/2016	9/19/2016
	9/16/2016	9/16/2016	9/20/2016	9/16/2016	9/20/2016	9/16/2016	9/20/2016	9/20/2016
9/17/2016		WEEKEND						
9/18/2016		WEEKEND						
39	9/19/2016	9/19/2016	9/21/2016	9/19/2016	9/21/2016	9/19/2016	9/21/2016	9/21/2016
	9/20/2016	9/20/2016	9/22/2016	9/20/2016	9/22/2016	9/20/2016	9/23/2016	9/22/2016
	9/21/2016	9/21/2016	9/23/2016	9/21/2016	9/23/2016	9/21/2016	9/23/2016	9/23/2016
	9/22/2016	9/22/2016	9/26/2016	9/22/2016	9/26/2016	9/22/2016	9/26/2016	9/26/2016
	9/23/2016	9/23/2016	9/27/2016	9/23/2016	9/27/2016	9/23/2016	9/27/2016	9/27/2016
9/24/2016		WEEKEND						
9/25/2016		WEEKEND						
40	9/26/2016	9/26/2016	9/28/2016	9/26/2016	9/28/2016	9/26/2016	9/28/2016	9/28/2016
	9/27/2016	9/27/2016	9/29/2016	9/27/2016	9/29/2016	9/27/2016	9/29/2016	9/29/2016
	9/28/2016	9/28/2016	9/30/2016	9/28/2016	9/30/2016	9/28/2016	9/30/2016	9/30/2016
	9/29/2016	9/29/2016	10/3/2016	9/29/2016	10/3/2016	9/29/2016	10/3/2016	10/3/2016
	9/30/2016	9/30/2016	10/4/2016	9/30/2016	10/4/2016	9/30/2016	10/4/2016	10/4/2016

NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.

NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

2016		Value Dates						
Week Number	October	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	10/1/2016 10/2/2016	WEEKEND						
41	10/3/2016	10/3/2016	10/5/2016	10/3/2016	10/5/2016	10/3/2016	10/5/2016	10/5/2016
	10/4/2016	10/4/2016	10/6/2016	10/4/2016	10/6/2016	10/4/2016	10/6/2016	10/6/2016
	10/5/2016	10/5/2016	10/7/2016	10/5/2016	10/7/2016	10/5/2016	10/7/2016	10/7/2016
	10/6/2016	10/6/2016	10/10/2016	10/6/2016	10/11/2016	10/6/2016	10/11/2016	10/10/2016
	10/7/2016	10/7/2016	10/11/2016	10/7/2016	10/11/2016	10/7/2016	10/11/2016	10/11/2016
	10/8/2016 10/9/2016	WEEKEND						
42	10/10/2016	10/10/2016	10/12/2016	No Publication	10/12/2016	10/10/2016	10/12/2016	10/12/2016
	10/11/2016	10/11/2016	10/13/2016	10/11/2016	10/13/2016	10/11/2016	10/13/2016	10/13/2016
	10/12/2016	10/12/2016	10/14/2016	10/12/2016	10/14/2016	10/12/2016	10/14/2016	10/14/2016
	10/13/2016	10/13/2016	10/17/2016	10/13/2016	10/17/2016	10/13/2016	10/17/2016	10/17/2016
	10/14/2016	10/14/2016	10/18/2016	10/14/2016	10/18/2016	10/14/2016	10/18/2016	10/18/2016
	10/15/2016 10/16/2016	WEEKEND						
43	10/17/2016	10/17/2016	10/19/2016	10/17/2016	10/19/2016	10/17/2016	10/19/2016	10/19/2016
	10/18/2016	10/18/2016	10/20/2016	10/18/2016	10/20/2016	10/18/2016	10/20/2016	10/20/2016
	10/19/2016	10/19/2016	10/21/2016	10/19/2016	10/21/2016	10/19/2016	10/21/2016	10/21/2016
	10/20/2016	10/20/2016	10/24/2016	10/20/2016	10/24/2016	10/20/2016	10/24/2016	10/24/2016
	10/21/2016	10/21/2016	10/25/2016	10/21/2016	10/25/2016	10/21/2016	10/25/2016	10/25/2016
	10/22/2016 10/23/2016	WEEKEND						
44	10/24/2016	10/24/2016	10/26/2016	10/24/2016	10/26/2016	10/24/2016	10/26/2016	10/26/2016
	10/25/2016	10/25/2016	10/27/2016	10/25/2016	10/27/2016	10/25/2016	10/27/2016	10/27/2016
	10/26/2016	10/26/2016	10/28/2016	10/26/2016	10/28/2016	10/26/2016	10/28/2016	10/28/2016
	10/27/2016	10/27/2016	10/31/2016	10/27/2016	10/31/2016	10/27/2016	10/31/2016	10/31/2016
	10/28/2016	10/28/2016	11/1/2016	10/28/2016	11/1/2016	10/28/2016	11/1/2016	11/1/2016
	10/29/2016 10/30/2016	WEEKEND						
45	10/31/2016	10/31/2016	11/2/2016	10/31/2016	11/2/2016	10/31/2016	11/2/2016	11/2/2016

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

2016		Value Dates						
Week Number	November	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
45	11/1/2016	11/1/2016	11/3/2016	11/1/2016	11/3/2016	11/1/2016	11/4/2016	11/3/2016
	11/2/2016	11/2/2016	11/4/2016	11/2/2016	11/4/2016	11/2/2016	11/4/2016	11/4/2016
	11/3/2016	11/3/2016	11/7/2016	11/3/2016	11/7/2016	11/3/2016	11/7/2016	11/7/2016
	11/4/2016	11/4/2016	11/8/2016	11/4/2016	11/8/2016	11/4/2016	11/8/2016	11/8/2016
11/5/2016		WEEKEND						
11/6/2016		WEEKEND						
46	11/7/2016	11/7/2016	11/9/2016	11/7/2016	11/9/2016	11/7/2016	11/9/2016	11/9/2016
	11/8/2016	11/8/2016	11/10/2016	11/8/2016	11/10/2016	11/8/2016	11/10/2016	11/10/2016
	11/9/2016	11/9/2016	11/11/2016	11/9/2016	11/14/2016	11/9/2016	11/11/2016	11/11/2016
	11/10/2016	11/10/2016	11/14/2016	11/10/2016	11/14/2016	11/10/2016	11/14/2016	11/14/2016
	11/11/2016	11/11/2016	11/15/2016	No Publication	11/15/2016	11/11/2016	11/15/2016	11/15/2016
11/12/2016		WEEKEND						
11/13/2016		WEEKEND						
47	11/14/2016	11/14/2016	11/16/2016	11/14/2016	11/16/2016	11/14/2016	11/16/2016	11/16/2016
	11/15/2016	11/15/2016	11/17/2016	11/15/2016	11/17/2016	11/15/2016	11/17/2016	11/17/2016
	11/16/2016	11/16/2016	11/18/2016	11/16/2016	11/18/2016	11/16/2016	11/18/2016	11/18/2016
	11/17/2016	11/17/2016	11/21/2016	11/17/2016	11/21/2016	11/17/2016	11/21/2016	11/21/2016
	11/18/2016	11/18/2016	11/22/2016	11/18/2016	11/22/2016	11/18/2016	11/22/2016	11/22/2016
11/19/2016		WEEKEND						
11/20/2016		WEEKEND						
48	11/21/2016	11/21/2016	11/23/2016	11/21/2016	11/23/2016	11/21/2016	11/24/2016	11/23/2016
	11/22/2016	11/22/2016	11/24/2016	11/22/2016	11/25/2016	11/22/2016	11/24/2016	11/24/2016
	11/23/2016	11/23/2016	11/25/2016	11/23/2016	11/25/2016	11/23/2016	11/25/2016	11/25/2016
	11/24/2016	11/24/2016	11/28/2016	No Publication	11/28/2016	11/24/2016	11/28/2016	11/28/2016
	11/25/2016	11/25/2016	11/29/2016	11/25/2016	11/29/2016	11/25/2016	11/29/2016	11/29/2016
11/26/2016		WEEKEND						
11/27/2016		WEEKEND						
49	11/28/2016	11/28/2016	11/30/2016	11/28/2016	11/30/2016	11/28/2016	11/30/2016	11/30/2016
	11/29/2016	11/29/2016	12/1/2016	11/29/2016	12/1/2016	11/29/2016	12/1/2016	12/1/2016
	11/30/2016	11/30/2016	12/2/2016	11/30/2016	12/2/2016	11/30/2016	12/2/2016	12/2/2016

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**

**PLEASE NOTE: The Value Date Calendar has been assembled using all reasonable skill and care; however, ICE Benchmark Administration Ltd. does not accept any responsibility or liability for its accuracy.**

Week Number	2016 Value Dates							
	December	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
49	12/1/2016	12/1/2016	12/5/2016	12/1/2016	12/5/2016	12/1/2016	12/5/2016	12/5/2016
	12/2/2016	12/2/2016	12/6/2016	12/2/2016	12/6/2016	12/2/2016	12/6/2016	12/6/2016
	12/3/2016	WEEKEND						
	12/4/2016	WEEKEND						
50	12/5/2016	12/5/2016	12/7/2016	12/5/2016	12/7/2016	12/5/2016	12/7/2016	12/7/2016
	12/6/2016	12/6/2016	12/8/2016	12/6/2016	12/8/2016	12/6/2016	12/8/2016	12/8/2016
	12/7/2016	12/7/2016	12/9/2016	12/7/2016	12/9/2016	12/7/2016	12/9/2016	12/9/2016
	12/8/2016	12/8/2016	12/12/2016	12/8/2016	12/12/2016	12/8/2016	12/12/2016	12/12/2016
	12/9/2016	12/9/2016	12/13/2016	12/9/2016	12/13/2016	12/9/2016	12/13/2016	12/13/2016
	12/10/2016	WEEKEND						
	12/11/2016	WEEKEND						
51	12/12/2016	12/12/2016	12/14/2016	12/12/2016	12/14/2016	12/12/2016	12/14/2016	12/14/2016
	12/13/2016	12/13/2016	12/15/2016	12/13/2016	12/15/2016	12/13/2016	12/15/2016	12/15/2016
	12/14/2016	12/14/2016	12/16/2016	12/14/2016	12/16/2016	12/14/2016	12/16/2016	12/16/2016
	12/15/2016	12/15/2016	12/19/2016	12/15/2016	12/19/2016	12/15/2016	12/19/2016	12/19/2016
	12/16/2016	12/16/2016	12/20/2016	12/16/2016	12/20/2016	12/16/2016	12/20/2016	12/20/2016
	12/17/2016	WEEKEND						
	12/18/2016	WEEKEND						
52	12/19/2016	12/19/2016	12/21/2016	12/19/2016	12/21/2016	12/19/2016	12/21/2016	12/21/2016
	12/20/2016	12/20/2016	12/22/2016	12/20/2016	12/22/2016	12/20/2016	12/22/2016	12/22/2016
	12/21/2016	12/21/2016	12/23/2016	12/21/2016	12/23/2016	12/21/2016	12/23/2016	12/23/2016
	12/22/2016	12/22/2016	12/28/2016	12/22/2016	12/28/2016	12/22/2016	12/28/2016	12/28/2016
	12/23/2016	12/23/2016	12/29/2016	12/23/2016	12/29/2016	12/23/2016	12/29/2016	12/29/2016
	12/24/2016	WEEKEND						
	12/25/2016	WEEKEND						
53	12/26/2016	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	12/27/2016	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	12/28/2016	12/28/2016	12/30/2016	12/28/2016	12/30/2016	12/28/2016	12/30/2016	12/30/2016
	12/29/2016	12/29/2016	1/3/2017	12/29/2016	1/3/2017	12/29/2016	1/4/2017	1/3/2017
	12/30/2016	12/30/2016	1/4/2017	12/30/2016	1/4/2017	12/30/2016	1/4/2017	1/4/2017
	12/31/2016	WEEKEND						
	1/1/2017	WEEKEND						

**NOTE (1): All maturities for GBP have a value date convention of T+0; therefore, no column for '1W - 12M' is shown for this currency.**

**NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the No Publication date (unless altered by a public holiday).**