

ICE LIBOR Holiday Calendar 2017



Date	Day	Holiday	EUR	USD	GBP	CHF	JPY
02-Jan-2017	Monday	New Year's Day	x	x	x	x	x
16-Jan-2017	Monday	Martin Luther King's Birthday (USD)	✓	No O/N	✓	✓	✓
20-Feb-2017	Monday	President's Day (USD)	✓	No O/N	✓	✓	✓
14-Apr-2017	Friday	Good Friday	x	x	x	x	x
17-Apr-2017	Monday	Easter Monday	x	x	x	x	x
01-May-2017	Monday	Labour Day (EUR) / Early May UK Bank Holiday	x	x	x	x	x
29-May-2017	Monday	Spring Bank Holiday	x	x	x	x	x
04-Jul-2017	Tuesday	Independence Day (USD)	✓	No O/N	✓	✓	✓
28-Aug-2017	Monday	Summer Bank Holiday	x	x	x	x	x
04-Sep-2017	Monday	Labour Day (USD)	✓	No O/N	✓	✓	✓
09-Oct-2017	Monday	Columbus Day (USD)	✓	No O/N	✓	✓	✓
23-Nov-2017	Thursday	Thanksgiving Day (USD)	✓	No O/N	✓	✓	✓
25-Dec-2017	Monday	Christmas Day	x	x	x	x	x
26-Dec-2017	Tuesday	Boxing 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 2017

This Fixing Calendar lists all fixing and corresponding value dates for ICE LIBOR over 2017.

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 Fixings 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.

2017		Value Dates						
Week Number	January	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	01/01/2017	WEEKEND						
1	02/01/2017	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	03/01/2017	03/01/2017	05/01/2017	03/01/2017	05/01/2017	03/01/2017	05/01/2017	05/01/2017
	04/01/2017	04/01/2017	06/01/2017	04/01/2017	06/01/2017	04/01/2017	06/01/2017	06/01/2017
	05/01/2017	05/01/2017	09/01/2017	05/01/2017	09/01/2017	05/01/2017	10/01/2017	09/01/2017
	06/01/2017	06/01/2017	10/01/2017	06/01/2017	10/01/2017	06/01/2017	10/01/2017	10/01/2017
	07/01/2017	WEEKEND						
	08/01/2017	WEEKEND						
2	09/01/2017	09/01/2017	11/01/2017	09/01/2017	11/01/2017	09/01/2017	11/01/2017	11/01/2017
	10/01/2017	10/01/2017	12/01/2017	10/01/2017	12/01/2017	10/01/2017	12/01/2017	12/01/2017
	11/01/2017	11/01/2017	13/01/2017	11/01/2017	13/01/2017	11/01/2017	13/01/2017	13/01/2017
	12/01/2017	12/01/2017	16/01/2017	12/01/2017	17/01/2017	12/01/2017	16/01/2017	16/01/2017
	13/01/2017	13/01/2017	17/01/2017	13/01/2017	17/01/2017	13/01/2017	17/01/2017	17/01/2017
	14/01/2017	WEEKEND						
	15/01/2017	WEEKEND						
3	16/01/2017	16/01/2017	18/01/2017	No Publication	18/01/2017	16/01/2017	18/01/2017	18/01/2017
	17/01/2017	17/01/2017	19/01/2017	17/01/2017	19/01/2017	17/01/2017	19/01/2017	19/01/2017
	18/01/2017	18/01/2017	20/01/2017	18/01/2017	20/01/2017	18/01/2017	20/01/2017	20/01/2017
	19/01/2017	19/01/2017	23/01/2017	19/01/2017	23/01/2017	19/01/2017	23/01/2017	23/01/2017
	20/01/2017	20/01/2017	24/01/2017	20/01/2017	24/01/2017	20/01/2017	24/01/2017	24/01/2017
	21/01/2017	WEEKEND						
	22/01/2017	WEEKEND						
4	23/01/2017	23/01/2017	25/01/2017	23/01/2017	25/01/2017	23/01/2017	25/01/2017	25/01/2017
	24/01/2017	24/01/2017	26/01/2017	24/01/2017	26/01/2017	24/01/2017	26/01/2017	26/01/2017
	25/01/2017	25/01/2017	27/01/2017	25/01/2017	27/01/2017	25/01/2017	27/01/2017	27/01/2017
	26/01/2017	26/01/2017	30/01/2017	26/01/2017	30/01/2017	26/01/2017	30/01/2017	30/01/2017
	27/01/2017	27/01/2017	31/01/2017	27/01/2017	31/01/2017	27/01/2017	31/01/2017	31/01/2017
	28/01/2017	WEEKEND						
	29/01/2017	WEEKEND						
5	30/01/2017	30/01/2017	01/02/2017	30/01/2017	01/02/2017	30/01/2017	01/02/2017	01/02/2017
	31/01/2017	31/01/2017	02/02/2017	31/01/2017	02/02/2017	31/01/2017	02/02/2017	02/02/2017

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 publication date (unless altered by a public holiday).

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2017		Value Dates						
Week Number	February	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
5	01/02/2017	01/02/2017	03/02/2017	01/02/2017	03/02/2017	01/02/2017	03/02/2017	03/02/2017
	02/02/2017	02/02/2017	06/02/2017	02/02/2017	06/02/2017	02/02/2017	06/02/2017	06/02/2017
	03/02/2017	03/02/2017	07/02/2017	03/02/2017	07/02/2017	03/02/2017	07/02/2017	07/02/2017
	04/02/2017 05/02/2017	WEEKEND						
6	06/02/2017	06/02/2017	08/02/2017	06/02/2017	08/02/2017	06/02/2017	08/02/2017	08/02/2017
	07/02/2017	07/02/2017	09/02/2017	07/02/2017	09/02/2017	07/02/2017	09/02/2017	09/02/2017
	08/02/2017	08/02/2017	10/02/2017	08/02/2017	10/02/2017	08/02/2017	10/02/2017	10/02/2017
	09/02/2017	09/02/2017	13/02/2017	09/02/2017	13/02/2017	09/02/2017	13/02/2017	13/02/2017
	10/02/2017	10/02/2017	14/02/2017	10/02/2017	14/02/2017	10/02/2017	14/02/2017	14/02/2017
	11/02/2017 12/02/2017	WEEKEND						
7	13/02/2017	13/02/2017	15/02/2017	13/02/2017	15/02/2017	13/02/2017	15/02/2017	15/02/2017
	14/02/2017	14/02/2017	16/02/2017	14/02/2017	16/02/2017	14/02/2017	16/02/2017	16/02/2017
	15/02/2017	15/02/2017	17/02/2017	15/02/2017	17/02/2017	15/02/2017	17/02/2017	17/02/2017
	16/02/2017	16/02/2017	20/02/2017	16/02/2017	21/02/2017	16/02/2017	20/02/2017	20/02/2017
	17/02/2017	17/02/2017	21/02/2017	17/02/2017	21/02/2017	17/02/2017	21/02/2017	21/02/2017
	18/02/2017 19/02/2017	WEEKEND						
8	20/02/2017	20/02/2017	22/02/2017	No Publication	22/02/2017	20/02/2017	22/02/2017	22/02/2017
	21/02/2017	21/02/2017	23/02/2017	21/02/2017	23/02/2017	21/02/2017	23/02/2017	23/02/2017
	22/02/2017	22/02/2017	24/02/2017	22/02/2017	24/02/2017	22/02/2017	24/02/2017	24/02/2017
	23/02/2017	23/02/2017	27/02/2017	23/02/2017	27/02/2017	23/02/2017	27/02/2017	27/02/2017
	24/02/2017	24/02/2017	28/02/2017	24/02/2017	28/02/2017	24/02/2017	28/02/2017	28/02/2017
	25/02/2017 26/02/2017	WEEKEND						
9	27/02/2017	27/02/2017	01/03/2017	27/02/2017	01/03/2017	27/02/2017	01/03/2017	01/03/2017
	28/02/2017	28/02/2017	02/03/2017	28/02/2017	02/03/2017	28/02/2017	02/03/2017	02/03/2017

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.

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2017		Value Dates						
Week Number	March	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
9	01/03/2017	01/03/2017	03/03/2017	01/03/2017	03/03/2017	01/03/2017	03/03/2017	03/03/2017
	02/03/2017	02/03/2017	06/03/2017	02/03/2017	06/03/2017	02/03/2017	06/03/2017	06/03/2017
	03/03/2017	03/03/2017	07/03/2017	03/03/2017	07/03/2017	03/03/2017	07/03/2017	07/03/2017
	04/03/2017	WEEKEND						
	05/03/2017	WEEKEND						
10	06/03/2017	06/03/2017	08/03/2017	06/03/2017	08/03/2017	06/03/2017	08/03/2017	08/03/2017
	07/03/2017	07/03/2017	09/03/2017	07/03/2017	09/03/2017	07/03/2017	09/03/2017	09/03/2017
	08/03/2017	08/03/2017	10/03/2017	08/03/2017	10/03/2017	08/03/2017	10/03/2017	10/03/2017
	09/03/2017	09/03/2017	13/03/2017	09/03/2017	13/03/2017	09/03/2017	13/03/2017	13/03/2017
	10/03/2017	10/03/2017	14/03/2017	10/03/2017	14/03/2017	10/03/2017	14/03/2017	14/03/2017
	11/03/2017	WEEKEND						
	12/03/2017	WEEKEND						
11	13/03/2017	13/03/2017	15/03/2017	13/03/2017	15/03/2017	13/03/2017	15/03/2017	15/03/2017
	14/03/2017	14/03/2017	16/03/2017	14/03/2017	16/03/2017	14/03/2017	16/03/2017	16/03/2017
	15/03/2017	15/03/2017	17/03/2017	15/03/2017	17/03/2017	15/03/2017	17/03/2017	17/03/2017
	16/03/2017	16/03/2017	20/03/2017	16/03/2017	20/03/2017	16/03/2017	21/03/2017	20/03/2017
	17/03/2017	17/03/2017	21/03/2017	17/03/2017	21/03/2017	17/03/2017	21/03/2017	21/03/2017
	18/03/2017	WEEKEND						
	19/03/2017	WEEKEND						
12	20/03/2017	20/03/2017	22/03/2017	20/03/2017	22/03/2017	20/03/2017	22/03/2017	22/03/2017
	21/03/2017	21/03/2017	23/03/2017	21/03/2017	23/03/2017	21/03/2017	23/03/2017	23/03/2017
	22/03/2017	22/03/2017	24/03/2017	22/03/2017	24/03/2017	22/03/2017	24/03/2017	24/03/2017
	23/03/2017	23/03/2017	27/03/2017	23/03/2017	27/03/2017	23/03/2017	27/03/2017	27/03/2017
	24/03/2017	24/03/2017	28/03/2017	24/03/2017	28/03/2017	24/03/2017	28/03/2017	28/03/2017
	25/03/2017	WEEKEND						
	26/03/2017	WEEKEND						
13	27/03/2017	27/03/2017	29/03/2017	27/03/2017	29/03/2017	27/03/2017	29/03/2017	29/03/2017
	28/03/2017	28/03/2017	30/03/2017	28/03/2017	30/03/2017	28/03/2017	30/03/2017	30/03/2017
	29/03/2017	29/03/2017	31/03/2017	29/03/2017	31/03/2017	29/03/2017	31/03/2017	31/03/2017
	30/03/2017	30/03/2017	03/04/2017	30/03/2017	03/04/2017	30/03/2017	03/04/2017	03/04/2017
	31/03/2017	31/03/2017	04/04/2017	31/03/2017	04/04/2017	31/03/2017	04/04/2017	04/04/2017

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 publication date (unless altered by a public holiday).

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2017		Value Dates						
Week Number	April	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	01/04/2017	WEEKEND						
	02/04/2017	WEEKEND						
14	03/04/2017	03/04/2017	05/04/2017	03/04/2017	05/04/2017	03/04/2017	05/04/2017	05/04/2017
	04/04/2017	04/04/2017	06/04/2017	04/04/2017	06/04/2017	04/04/2017	06/04/2017	06/04/2017
	05/04/2017	05/04/2017	07/04/2017	05/04/2017	07/04/2017	05/04/2017	07/04/2017	07/04/2017
	06/04/2017	06/04/2017	10/04/2017	06/04/2017	10/04/2017	06/04/2017	10/04/2017	10/04/2017
	07/04/2017	07/04/2017	11/04/2017	07/04/2017	11/04/2017	07/04/2017	11/04/2017	11/04/2017
	08/04/2017	WEEKEND						
	09/04/2017	WEEKEND						
15	10/04/2017	10/04/2017	12/04/2017	10/04/2017	12/04/2017	10/04/2017	12/04/2017	12/04/2017
	11/04/2017	11/04/2017	13/04/2017	11/04/2017	13/04/2017	11/04/2017	13/04/2017	13/04/2017
	12/04/2017	12/04/2017	18/04/2017	12/04/2017	18/04/2017	12/04/2017	18/04/2017	18/04/2017
	13/04/2017	13/04/2017	19/04/2017	13/04/2017	19/04/2017	13/04/2017	19/04/2017	19/04/2017
	14/04/2017	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	15/04/2017	WEEKEND						
	16/04/2017	WEEKEND						
16	17/04/2017	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	18/04/2017	18/04/2017	20/04/2017	18/04/2017	20/04/2017	18/04/2017	20/04/2017	20/04/2017
	19/04/2017	19/04/2017	21/04/2017	19/04/2017	21/04/2017	19/04/2017	21/04/2017	21/04/2017
	20/04/2017	20/04/2017	24/04/2017	20/04/2017	24/04/2017	20/04/2017	24/04/2017	24/04/2017
	21/04/2017	21/04/2017	25/04/2017	21/04/2017	25/04/2017	21/04/2017	25/04/2017	25/04/2017
	22/04/2017	WEEKEND						
	23/04/2017	WEEKEND						
17	24/04/2017	24/04/2017	26/04/2017	24/04/2017	26/04/2017	24/04/2017	26/04/2017	26/04/2017
	25/04/2017	25/04/2017	27/04/2017	25/04/2017	27/04/2017	25/04/2017	27/04/2017	27/04/2017
	26/04/2017	26/04/2017	28/04/2017	26/04/2017	28/04/2017	26/04/2017	28/04/2017	28/04/2017
	27/04/2017	27/04/2017	02/05/2017	27/04/2017	02/05/2017	27/04/2017	02/05/2017	02/05/2017
	28/04/2017	28/04/2017	03/05/2017	28/04/2017	03/05/2017	28/04/2017	08/05/2017	03/05/2017
	29/04/2017	WEEKEND						
	30/04/2017	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 publication date (unless altered by a public holiday).

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2017		Value Dates						
Week Number	May	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
18	01/05/2017	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	02/05/2017	02/05/2017	04/05/2017	02/05/2017	04/05/2017	02/05/2017	08/05/2017	04/05/2017
	03/05/2017	03/05/2017	05/05/2017	03/05/2017	05/05/2017	03/05/2017	08/05/2017	05/05/2017
	04/05/2017	04/05/2017	08/05/2017	04/05/2017	08/05/2017	04/05/2017	08/05/2017	08/05/2017
	05/05/2017	05/05/2017	09/05/2017	05/05/2017	09/05/2017	05/05/2017	09/05/2017	09/05/2017
	06/05/2017	WEEKEND						
	07/05/2017	WEEKEND						
19	08/05/2017	08/05/2017	10/05/2017	08/05/2017	10/05/2017	08/05/2017	10/05/2017	10/05/2017
	09/05/2017	09/05/2017	11/05/2017	09/05/2017	11/05/2017	09/05/2017	11/05/2017	11/05/2017
	10/05/2017	10/05/2017	12/05/2017	10/05/2017	12/05/2017	10/05/2017	12/05/2017	12/05/2017
	11/05/2017	11/05/2017	15/05/2017	11/05/2017	15/05/2017	11/05/2017	15/05/2017	15/05/2017
	12/05/2017	12/05/2017	16/05/2017	12/05/2017	16/05/2017	12/05/2017	16/05/2017	16/05/2017
	13/05/2017	WEEKEND						
	14/05/2017	WEEKEND						
20	15/05/2017	15/05/2017	17/05/2017	15/05/2017	17/05/2017	15/05/2017	17/05/2017	17/05/2017
	16/05/2017	16/05/2017	18/05/2017	16/05/2017	18/05/2017	16/05/2017	18/05/2017	18/05/2017
	17/05/2017	17/05/2017	19/05/2017	17/05/2017	19/05/2017	17/05/2017	19/05/2017	19/05/2017
	18/05/2017	18/05/2017	22/05/2017	18/05/2017	22/05/2017	18/05/2017	22/05/2017	22/05/2017
	19/05/2017	19/05/2017	23/05/2017	19/05/2017	23/05/2017	19/05/2017	23/05/2017	23/05/2017
	20/05/2017	WEEKEND						
	21/05/2017	WEEKEND						
21	22/05/2017	22/05/2017	24/05/2017	22/05/2017	24/05/2017	22/05/2017	24/05/2017	24/05/2017
	23/05/2017	23/05/2017	25/05/2017	23/05/2017	25/05/2017	23/05/2017	25/05/2017	26/05/2017
	24/05/2017	24/05/2017	26/05/2017	24/05/2017	26/05/2017	24/05/2017	26/05/2017	26/05/2017
	25/05/2017	25/05/2017	30/05/2017	25/05/2017	30/05/2017	25/05/2017	30/05/2017	30/05/2017
	26/05/2017	26/05/2017	31/05/2017	26/05/2017	31/05/2017	26/05/2017	31/05/2017	31/05/2017
	27/05/2017	WEEKEND						
	28/05/2017	WEEKEND						
22	29/05/2017	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	30/05/2017	30/05/2017	01/06/2017	30/05/2017	01/06/2017	30/05/2017	01/06/2017	01/06/2017
	31/05/2017	31/05/2017	02/06/2017	31/05/2017	02/06/2017	31/05/2017	02/06/2017	02/06/2017

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 publication date (unless altered by a public holiday).

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2017		Value Dates						
Week Number	June	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
22	01/06/2017	01/06/2017	05/06/2017	01/06/2017	05/06/2017	01/06/2017	05/06/2017	06/06/2017
	02/06/2017	02/06/2017	06/06/2017	02/06/2017	06/06/2017	02/06/2017	06/06/2017	06/06/2017
03/06/2017		WEEKEND						
04/06/2017		WEEKEND						
23	05/06/2017	05/06/2017	07/06/2017	05/06/2017	07/06/2017	05/06/2017	07/06/2017	07/06/2017
	06/06/2017	06/06/2017	08/06/2017	06/06/2017	08/06/2017	06/06/2017	08/06/2017	08/06/2017
	07/06/2017	07/06/2017	09/06/2017	07/06/2017	09/06/2017	07/06/2017	09/06/2017	09/06/2017
	08/06/2017	08/06/2017	12/06/2017	08/06/2017	12/06/2017	08/06/2017	12/06/2017	12/06/2017
	09/06/2017	09/06/2017	13/06/2017	09/06/2017	13/06/2017	09/06/2017	13/06/2017	13/06/2017
10/06/2017		WEEKEND						
11/06/2017		WEEKEND						
24	12/06/2017	12/06/2017	14/06/2017	12/06/2017	14/06/2017	12/06/2017	14/06/2017	14/06/2017
	13/06/2017	13/06/2017	15/06/2017	13/06/2017	15/06/2017	13/06/2017	15/06/2017	15/06/2017
	14/06/2017	14/06/2017	16/06/2017	14/06/2017	16/06/2017	14/06/2017	16/06/2017	16/06/2017
	15/06/2017	15/06/2017	19/06/2017	15/06/2017	19/06/2017	15/06/2017	19/06/2017	19/06/2017
	16/06/2017	16/06/2017	20/06/2017	16/06/2017	20/06/2017	16/06/2017	20/06/2017	20/06/2017
17/06/2017		WEEKEND						
18/06/2017		WEEKEND						
25	19/06/2017	19/06/2017	21/06/2017	19/06/2017	21/06/2017	19/06/2017	21/06/2017	21/06/2017
	20/06/2017	20/06/2017	22/06/2017	20/06/2017	22/06/2017	20/06/2017	22/06/2017	22/06/2017
	21/06/2017	21/06/2017	23/06/2017	21/06/2017	23/06/2017	21/06/2017	23/06/2017	23/06/2017
	22/06/2017	22/06/2017	26/06/2017	22/06/2017	26/06/2017	22/06/2017	26/06/2017	26/06/2017
	23/06/2017	23/06/2017	27/06/2017	23/06/2017	27/06/2017	23/06/2017	27/06/2017	27/06/2017
24/06/2017		WEEKEND						
25/06/2017		WEEKEND						
26	26/06/2017	26/06/2017	28/06/2017	26/06/2017	28/06/2017	26/06/2017	28/06/2017	28/06/2017
	27/06/2017	27/06/2017	29/06/2017	27/06/2017	29/06/2017	27/06/2017	29/06/2017	29/06/2017
	28/06/2017	28/06/2017	30/06/2017	28/06/2017	30/06/2017	28/06/2017	30/06/2017	30/06/2017
	29/06/2017	29/06/2017	03/07/2017	29/06/2017	03/07/2017	29/06/2017	03/07/2017	03/07/2017
	30/06/2017	30/06/2017	04/07/2017	30/06/2017	05/07/2017	30/06/2017	04/07/2017	04/07/2017

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 publication date (unless altered by a public holiday).

PLEASE NOTE: The Fixings 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.

2017		Value Dates						
Week Number	July	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	01/07/2017	WEEKEND						
	02/07/2017	WEEKEND						
27	03/07/2017	03/07/2017	05/07/2017	03/07/2017	05/07/2017	03/07/2017	05/07/2017	05/07/2017
	04/07/2017	04/07/2017	06/07/2017	No Publication	06/07/2017	04/07/2017	06/07/2017	06/07/2017
	05/07/2017	05/07/2017	07/07/2017	05/07/2017	07/07/2017	05/07/2017	07/07/2017	07/07/2017
	06/07/2017	06/07/2017	10/07/2017	06/07/2017	10/07/2017	06/07/2017	10/07/2017	10/07/2017
	07/07/2017	07/07/2017	11/07/2017	07/07/2017	11/07/2017	07/07/2017	11/07/2017	11/07/2017
	08/07/2017	WEEKEND						
	09/07/2017	WEEKEND						
28	10/07/2017	10/07/2017	12/07/2017	10/07/2017	12/07/2017	10/07/2017	12/07/2017	12/07/2017
	11/07/2017	11/07/2017	13/07/2017	11/07/2017	13/07/2017	11/07/2017	13/07/2017	13/07/2017
	12/07/2017	12/07/2017	14/07/2017	12/07/2017	14/07/2017	12/07/2017	14/07/2017	14/07/2017
	13/07/2017	13/07/2017	17/07/2017	13/07/2017	17/07/2017	13/07/2017	18/07/2017	17/07/2017
	14/07/2017	14/07/2017	18/07/2017	14/07/2017	18/07/2017	14/07/2017	18/07/2017	18/07/2017
	15/07/2017	WEEKEND						
	16/07/2017	WEEKEND						
29	17/07/2017	17/07/2017	19/07/2017	17/07/2017	19/07/2017	17/07/2017	19/07/2017	19/07/2017
	18/07/2017	18/07/2017	20/07/2017	18/07/2017	20/07/2017	18/07/2017	20/07/2017	20/07/2017
	19/07/2017	19/07/2017	21/07/2017	19/07/2017	21/07/2017	19/07/2017	21/07/2017	21/07/2017
	20/07/2017	20/07/2017	24/07/2017	20/07/2017	24/07/2017	20/07/2017	24/07/2017	24/07/2017
	21/07/2017	21/07/2017	25/07/2017	21/07/2017	25/07/2017	21/07/2017	25/07/2017	25/07/2017
	22/07/2017	WEEKEND						
	23/07/2017	WEEKEND						
30	24/07/2017	24/07/2017	26/07/2017	24/07/2017	26/07/2017	24/07/2017	26/07/2017	26/07/2017
	25/07/2017	25/07/2017	27/07/2017	25/07/2017	27/07/2017	25/07/2017	27/07/2017	27/07/2017
	26/07/2017	26/07/2017	28/07/2017	26/07/2017	28/07/2017	26/07/2017	28/07/2017	28/07/2017
31	27/07/2017	27/07/2017	31/07/2017	27/07/2017	31/07/2017	27/07/2017	31/07/2017	31/07/2017
	28/07/2017	28/07/2017	01/08/2017	28/07/2017	01/08/2017	28/07/2017	01/08/2017	02/08/2017
	29/07/2017	WEEKEND						
	30/07/2017	WEEKEND						
31	31/07/2017	31/07/2017	02/08/2017	31/07/2017	02/08/2017	31/07/2017	02/08/2017	02/08/2017

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 publication date (unless altered by a public holiday).

PLEASE NOTE: The Fixings 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.

2017		Value Dates						
Week Number	August	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
31	01/08/2017	01/08/2017	03/08/2017	01/08/2017	03/08/2017	01/08/2017	03/08/2017	03/08/2017
	02/08/2017	02/08/2017	04/08/2017	02/08/2017	04/08/2017	02/08/2017	04/08/2017	04/08/2017
	03/08/2017	03/08/2017	07/08/2017	03/08/2017	07/08/2017	03/08/2017	07/08/2017	07/08/2017
	04/08/2017	04/08/2017	08/08/2017	04/08/2017	08/08/2017	04/08/2017	08/08/2017	08/08/2017
	05/08/2017	WEEKEND						
	06/08/2017	WEEKEND						
32	07/08/2017	07/08/2017	09/08/2017	07/08/2017	09/08/2017	07/08/2017	09/08/2017	09/08/2017
	08/08/2017	08/08/2017	10/08/2017	08/08/2017	10/08/2017	08/08/2017	10/08/2017	10/08/2017
	09/08/2017	09/08/2017	11/08/2017	09/08/2017	11/08/2017	09/08/2017	14/08/2017	11/08/2017
	10/08/2017	10/08/2017	14/08/2017	10/08/2017	14/08/2017	10/08/2017	14/08/2017	14/08/2017
	11/08/2017	11/08/2017	15/08/2017	11/08/2017	15/08/2017	11/08/2017	15/08/2017	15/08/2017
	12/08/2017	WEEKEND						
	13/08/2017	WEEKEND						
34	14/08/2017	14/08/2017	16/08/2017	14/08/2017	16/08/2017	14/08/2017	16/08/2017	16/08/2017
	15/08/2017	15/08/2017	17/08/2017	15/08/2017	17/08/2017	15/08/2017	17/08/2017	17/08/2017
	16/08/2017	16/08/2017	18/08/2017	16/08/2017	18/08/2017	16/08/2017	18/08/2017	18/08/2017
	17/08/2017	17/08/2017	21/08/2017	17/08/2017	21/08/2017	17/08/2017	21/08/2017	21/08/2017
	18/08/2017	18/08/2017	22/08/2017	18/08/2017	22/08/2017	18/08/2017	22/08/2017	22/08/2017
	19/08/2017	WEEKEND						
	20/08/2017	WEEKEND						
35	21/08/2017	21/08/2017	23/08/2017	21/08/2017	23/08/2017	21/08/2017	23/08/2017	23/08/2017
	22/08/2017	22/08/2017	24/08/2017	22/08/2017	24/08/2017	22/08/2017	24/08/2017	24/08/2017
	23/08/2017	23/08/2017	25/08/2017	23/08/2017	25/08/2017	23/08/2017	25/08/2017	25/08/2017
	24/08/2017	24/08/2017	29/08/2017	24/08/2017	29/08/2017	24/08/2017	29/08/2017	29/08/2017
	25/08/2017	25/08/2017	30/08/2017	25/08/2017	30/08/2017	25/08/2017	30/08/2017	30/08/2017
	26/08/2017	WEEKEND						
	27/08/2017	WEEKEND						
36	28/08/2017	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	29/08/2017	29/08/2017	31/08/2017	29/08/2017	31/08/2017	29/08/2017	31/08/2017	31/08/2017
	30/08/2017	30/08/2017	01/09/2017	30/08/2017	01/09/2017	30/08/2017	01/09/2017	01/09/2017
	31/08/2017	31/08/2017	04/09/2017	31/08/2017	05/09/2017	31/08/2017	04/09/2017	04/09/2017

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 publication date (unless altered by a public holiday).

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2017		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	01/09/2017	01/09/2017	05/09/2017	01/09/2017	05/09/2017	01/09/2017	05/09/2017	05/09/2017
	02/09/2017	WEEKEND						
37	03/09/2017	WEEKEND						
	04/09/2017	04/09/2017	06/09/2017	No Publication	06/09/2017	04/09/2017	06/09/2017	06/09/2017
	05/09/2017	05/09/2017	07/09/2017	05/09/2017	07/09/2017	05/09/2017	07/09/2017	07/09/2017
	06/09/2017	06/09/2017	08/09/2017	06/09/2017	08/09/2017	06/09/2017	08/09/2017	08/09/2017
	07/09/2017	07/09/2017	11/09/2017	07/09/2017	11/09/2017	07/09/2017	11/09/2017	11/09/2017
38	08/09/2017	08/09/2017	12/09/2017	08/09/2017	12/09/2017	08/09/2017	12/09/2017	12/09/2017
	09/09/2017	WEEKEND						
	10/09/2017	WEEKEND						
	11/09/2017	11/09/2017	13/09/2017	11/09/2017	13/09/2017	11/09/2017	13/09/2017	13/09/2017
	12/09/2017	12/09/2017	14/09/2017	12/09/2017	14/09/2017	12/09/2017	14/09/2017	14/09/2017
39	13/09/2017	13/09/2017	15/09/2017	13/09/2017	15/09/2017	13/09/2017	15/09/2017	15/09/2017
	14/09/2017	14/09/2017	18/09/2017	14/09/2017	18/09/2017	14/09/2017	19/09/2017	18/09/2017
	15/09/2017	15/09/2017	19/09/2017	15/09/2017	19/09/2017	15/09/2017	19/09/2017	19/09/2017
	16/09/2017	WEEKEND						
	17/09/2017	WEEKEND						
40	18/09/2017	18/09/2017	20/09/2017	18/09/2017	20/09/2017	18/09/2017	20/09/2017	20/09/2017
	19/09/2017	19/09/2017	21/09/2017	19/09/2017	21/09/2017	19/09/2017	21/09/2017	21/09/2017
	20/09/2017	20/09/2017	22/09/2017	20/09/2017	22/09/2017	20/09/2017	22/09/2017	22/09/2017
	21/09/2017	21/09/2017	25/09/2017	21/09/2017	25/09/2017	21/09/2017	25/09/2017	25/09/2017
	22/09/2017	22/09/2017	26/09/2017	22/09/2017	26/09/2017	22/09/2017	26/09/2017	26/09/2017
40	23/09/2017	WEEKEND						
	24/09/2017	WEEKEND						
	25/09/2017	25/09/2017	27/09/2017	25/09/2017	27/09/2017	25/09/2017	27/09/2017	27/09/2017
	26/09/2017	26/09/2017	28/09/2017	26/09/2017	28/09/2017	26/09/2017	28/09/2017	28/09/2017
	27/09/2017	27/09/2017	29/09/2017	27/09/2017	29/09/2017	27/09/2017	29/09/2017	29/09/2017
40	28/09/2017	28/09/2017	02/10/2017	28/09/2017	02/10/2017	28/09/2017	02/10/2017	02/10/2017
	29/09/2017	29/09/2017	03/10/2017	29/09/2017	03/10/2017	29/09/2017	03/10/2017	03/10/2017
	30/09/2017	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 publication date (unless altered by a public holiday).

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2017		Value Dates						
Week Number	October	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	01/10/2017	WEEKEND						
41	02/10/2017	02/10/2017	04/10/2017	02/10/2017	04/10/2017	02/10/2017	04/10/2017	04/10/2017
	03/10/2017	03/10/2017	05/10/2017	03/10/2017	05/10/2017	03/10/2017	05/10/2017	05/10/2017
	04/10/2017	04/10/2017	06/10/2017	04/10/2017	06/10/2017	04/10/2017	06/10/2017	06/10/2017
	05/10/2017	05/10/2017	09/10/2017	05/10/2017	10/10/2017	05/10/2017	10/10/2017	09/10/2017
	06/10/2017	06/10/2017	10/10/2017	06/10/2017	10/10/2017	06/10/2017	10/10/2017	10/10/2017
	07/10/2017	WEEKEND						
	08/10/2017	WEEKEND						
42	09/10/2017	09/10/2017	11/10/2017	No Publication	11/10/2017	09/10/2017	11/10/2017	11/10/2017
	10/10/2017	10/10/2017	12/10/2017	10/10/2017	12/10/2017	10/10/2017	12/10/2017	12/10/2017
	11/10/2017	11/10/2017	13/10/2017	11/10/2017	13/10/2017	11/10/2017	13/10/2017	13/10/2017
	12/10/2017	12/10/2017	16/10/2017	12/10/2017	16/10/2017	12/10/2017	16/10/2017	16/10/2017
	13/10/2017	13/10/2017	17/10/2017	13/10/2017	17/10/2017	13/10/2017	17/10/2017	17/10/2017
	14/10/2017	WEEKEND						
	15/10/2017	WEEKEND						
43	16/10/2017	16/10/2017	18/10/2017	16/10/2017	18/10/2017	16/10/2017	18/10/2017	18/10/2017
	17/10/2017	17/10/2017	19/10/2017	17/10/2017	19/10/2017	17/10/2017	19/10/2017	19/10/2017
	18/10/2017	18/10/2017	20/10/2017	18/10/2017	20/10/2017	18/10/2017	20/10/2017	20/10/2017
	19/10/2017	19/10/2017	23/10/2017	19/10/2017	23/10/2017	19/10/2017	23/10/2017	23/10/2017
	20/10/2017	20/10/2017	24/10/2017	20/10/2017	24/10/2017	20/10/2017	24/10/2017	24/10/2017
	21/10/2017	WEEKEND						
	22/10/2017	WEEKEND						
44	23/10/2017	23/10/2017	25/10/2017	23/10/2017	25/10/2017	23/10/2017	25/10/2017	25/10/2017
	24/10/2017	24/10/2017	26/10/2017	24/10/2017	26/10/2017	24/10/2017	26/10/2017	26/10/2017
	25/10/2017	25/10/2017	27/10/2017	25/10/2017	27/10/2017	25/10/2017	27/10/2017	27/10/2017
	26/10/2017	26/10/2017	30/10/2017	26/10/2017	30/10/2017	26/10/2017	30/10/2017	30/10/2017
	27/10/2017	27/10/2017	31/10/2017	27/10/2017	31/10/2017	27/10/2017	31/10/2017	31/10/2017
	28/10/2017	WEEKEND						
	29/10/2017	WEEKEND						
45	30/10/2017	30/10/2017	01/11/2017	30/10/2017	01/11/2017	30/10/2017	01/11/2017	01/11/2017
	31/10/2017	31/10/2017	02/11/2017	31/10/2017	02/11/2017	31/10/2017	02/11/2017	02/11/2017

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 publication date (unless altered by a public holiday).

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2017		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	01/11/2017	01/11/2017	03/11/2017	01/11/2017	03/11/2017	01/11/2017	06/11/2017	03/11/2017
	02/11/2017	02/11/2017	06/11/2017	02/11/2017	06/11/2017	02/11/2017	06/11/2017	06/11/2017
	03/11/2017	03/11/2017	07/11/2017	03/11/2017	07/11/2017	03/11/2017	07/11/2017	07/11/2017
	04/11/2017 05/11/2017	WEEKEND						
46	06/11/2017	06/11/2017	08/11/2017	06/11/2017	08/11/2017	06/11/2017	08/11/2017	08/11/2017
	07/11/2017	07/11/2017	09/11/2017	07/11/2017	09/11/2017	07/11/2017	09/11/2017	09/11/2017
	08/11/2017	08/11/2017	10/11/2017	08/11/2017	10/11/2017	08/11/2017	10/11/2017	10/11/2017
	09/11/2017	09/11/2017	13/11/2017	09/11/2017	13/11/2017	09/11/2017	13/11/2017	13/11/2017
	10/11/2017	10/11/2017	14/11/2017	10/11/2017	14/11/2017	10/11/2017	14/11/2017	14/11/2017
	11/11/2017 12/11/2017	WEEKEND						
47	13/11/2017	13/11/2017	15/11/2017	13/11/2017	15/11/2017	13/11/2017	15/11/2017	15/11/2017
	14/11/2017	14/11/2017	16/11/2017	14/11/2017	16/11/2017	14/11/2017	16/11/2017	16/11/2017
	15/11/2017	15/11/2017	17/11/2017	15/11/2017	17/11/2017	15/11/2017	17/11/2017	17/11/2017
	16/11/2017	16/11/2017	20/11/2017	16/11/2017	20/11/2017	16/11/2017	20/11/2017	20/11/2017
	17/11/2017	17/11/2017	21/11/2017	17/11/2017	21/11/2017	17/11/2017	21/11/2017	21/11/2017
	18/11/2017 19/11/2017	WEEKEND						
48	20/11/2017	20/11/2017	22/11/2017	20/11/2017	22/11/2017	20/11/2017	22/11/2017	22/11/2017
	21/11/2017	21/11/2017	23/11/2017	21/11/2017	24/11/2017	21/11/2017	24/11/2017	23/11/2017
	22/11/2017	22/11/2017	24/11/2017	22/11/2017	24/11/2017	22/11/2017	24/11/2017	24/11/2017
	23/11/2017	23/11/2017	27/11/2017	No Publication	27/11/2017	23/11/2017	27/11/2017	27/11/2017
	24/11/2017	24/11/2017	28/11/2017	24/11/2017	28/11/2017	24/11/2017	28/11/2017	28/11/2017
	25/11/2017 26/11/2017	WEEKEND						
49	27/11/2017	27/11/2017	29/11/2017	27/11/2017	29/11/2017	27/11/2017	29/11/2017	29/11/2017
	28/11/2017	28/11/2017	30/11/2017	28/11/2017	30/11/2017	28/11/2017	30/11/2017	30/11/2017
	29/11/2017	29/11/2017	01/12/2017	29/11/2017	01/12/2017	29/11/2017	01/12/2017	01/12/2017
	30/11/2017	30/11/2017	04/12/2017	30/11/2017	04/12/2017	30/11/2017	04/12/2017	04/12/2017

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 publication date (unless altered by a public holiday).

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2017		Value Dates						
Week Number	December	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
49	01/12/2017	01/12/2017	05/12/2017	01/12/2017	05/12/2017	01/12/2017	05/12/2017	05/12/2017
	02/12/2017	WEEKEND						
	03/12/2017	WEEKEND						
50	04/12/2017	04/12/2017	06/12/2017	04/12/2017	06/12/2017	04/12/2017	06/12/2017	06/12/2017
	05/12/2017	05/12/2017	07/12/2017	05/12/2017	07/12/2017	05/12/2017	07/12/2017	07/12/2017
	06/12/2017	06/12/2017	08/12/2017	06/12/2017	08/12/2017	06/12/2017	08/12/2017	08/12/2017
	07/12/2017	07/12/2017	11/12/2017	07/12/2017	11/12/2017	07/12/2017	11/12/2017	11/12/2017
	08/12/2017	08/12/2017	12/12/2017	08/12/2017	12/12/2017	08/12/2017	12/12/2017	12/12/2017
	09/12/2017	WEEKEND						
	10/12/2017	WEEKEND						
51	11/12/2017	11/12/2017	13/12/2017	11/12/2017	13/12/2017	11/12/2017	13/12/2017	13/12/2017
	12/12/2017	12/12/2017	14/12/2017	12/12/2017	14/12/2017	12/12/2017	14/12/2017	14/12/2017
	13/12/2017	13/12/2017	15/12/2017	13/12/2017	15/12/2017	13/12/2017	15/12/2017	15/12/2017
	14/12/2017	14/12/2017	18/12/2017	14/12/2017	18/12/2017	14/12/2017	18/12/2017	18/12/2017
	15/12/2017	15/12/2017	19/12/2017	15/12/2017	19/12/2017	15/12/2017	19/12/2017	19/12/2017
	16/12/2017	WEEKEND						
	17/12/2017	WEEKEND						
52	18/12/2017	18/12/2017	20/12/2017	18/12/2017	20/12/2017	18/12/2017	20/12/2017	20/12/2017
	19/12/2017	19/12/2017	21/12/2017	19/12/2017	21/12/2017	19/12/2017	21/12/2017	21/12/2017
	20/12/2017	20/12/2017	22/12/2017	20/12/2017	22/12/2017	20/12/2017	22/12/2017	22/12/2017
	21/12/2017	21/12/2017	27/12/2017	21/12/2017	27/12/2017	21/12/2017	27/12/2017	27/12/2017
	22/12/2017	22/12/2017	28/12/2017	22/12/2017	28/12/2017	22/12/2017	28/12/2017	28/12/2017
	23/12/2017	WEEKEND						
	24/12/2017	WEEKEND						
53	25/12/2017	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	26/12/2017	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	27/12/2017	27/12/2017	29/12/2017	27/12/2017	29/12/2017	27/12/2017	29/12/2017	29/12/2017
	28/12/2017	28/12/2017	02/01/2018	28/12/2017	02/01/2018	28/12/2017	02/01/2018	02/01/2018
	29/12/2017	29/12/2017	03/01/2018	29/12/2017	03/01/2018	29/12/2017	03/01/2018	03/01/2018
	30/12/2017	WEEKEND						
	31/12/2017	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 publication date (unless altered by a public holiday).