

## ICE LIBOR Holiday Calendar 2019



Date	Day	Holiday	EUR	USD	GBP	CHF	JPY
01-Jan-2019	Tuesday	New Year's Day	x	x	x	x	x
21-Jan-2019	Monday	Martin Luther King's Birthday (USD)	✓	No O/N	✓	✓	✓
18-Feb-2019	Monday	President's Day (USD)	✓	No O/N	✓	✓	✓
19-Apr-2019	Friday	Good Friday	x	x	x	x	x
22-Apr-2019	Monday	Easter Monday	x	x	x	x	x
01-May-2019	Wednesday	Labour Day ( EUR)	No O/N	✓	✓	✓	✓
06-May-2019	Monday	Early May UK Bank Holiday	x	x	x	x	x
27-May-2019	Monday	Spring Bank Holiday	x	x	x	x	x
04-Jul-2019	Thursday	Independence Day (USD)	✓	No O/N	✓	✓	✓
26-Aug-2019	Monday	Summer Bank Holiday	x	x	x	x	x
02-Sep-2019	Monday	Labour Day (USD)	✓	No O/N	✓	✓	✓
14-Oct-2019	Monday	Columbus Day (USD)	✓	No O/N	✓	✓	✓
11-Nov-2019	Monday	Veteran's Day (USD)	✓	No O/N	✓	✓	✓
28-Nov-2019	Thursday	Thanksgiving Day (USD)	✓	No O/N	✓	✓	✓
25-Dec-2019	Wednesday	Christmas Day	x	x	x	x	x
26-Dec-2019	Thursday	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 2019

This Fixing Calendar lists all fixing and corresponding value dates for ICE LIBOR over 2019

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.

2019		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	01/01/2019	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	02/01/2019	02/01/2019	04/01/2019	02/01/2019	04/01/2019	02/01/2019	04/01/2019	04/01/2019
	03/01/2019	03/01/2019	07/01/2019	03/01/2019	07/01/2019	03/01/2019	07/01/2019	07/01/2019
	04/01/2019	04/01/2019	08/01/2019	04/01/2019	08/01/2019	04/01/2019	08/01/2019	08/01/2019
	05/01/2019	WEEKEND						
	06/01/2019	WEEKEND						
2	07/01/2019	07/01/2019	09/01/2019	07/01/2019	09/01/2019	07/01/2019	09/01/2019	09/01/2019
	08/01/2019	08/01/2019	10/01/2019	08/01/2019	10/01/2019	08/01/2019	10/01/2019	10/01/2019
	09/01/2019	09/01/2019	11/01/2019	09/01/2019	11/01/2019	09/01/2019	11/01/2019	11/01/2019
	10/01/2019	10/01/2019	14/01/2019	10/01/2019	14/01/2019	10/01/2019	15/01/2019	14/01/2019
	11/01/2019	11/01/2019	15/01/2019	11/01/2019	15/01/2019	11/01/2019	15/01/2019	15/01/2019
	12/01/2019	WEEKEND						
3	13/01/2019	WEEKEND						
	14/01/2019	14/01/2019	16/01/2019	14/01/2019	16/01/2019	14/01/2019	16/01/2019	16/01/2019
	15/01/2019	15/01/2019	17/01/2019	15/01/2019	17/01/2019	15/01/2019	17/01/2019	17/01/2019
	16/01/2019	16/01/2019	18/01/2019	16/01/2019	18/01/2019	16/01/2019	18/01/2019	18/01/2019
	17/01/2019	17/01/2019	21/01/2019	17/01/2019	22/01/2019	17/01/2019	21/01/2019	21/01/2019
	18/01/2019	18/01/2019	22/01/2019	18/01/2019	22/01/2019	18/01/2019	22/01/2019	22/01/2019
4	19/01/2019	WEEKEND						
	20/01/2019	WEEKEND						
	21/01/2019	21/01/2019	23/04/2019	No Publication	23/01/2019	21/01/2019	23/04/2019	23/04/2019
	22/01/2019	22/01/2019	24/01/2019	22/01/2019	24/01/2019	22/01/2019	24/01/2019	24/01/2019
	23/01/2019	23/01/2019	25/01/2019	23/01/2019	25/01/2019	23/01/2019	25/01/2019	25/01/2019
	24/01/2019	24/01/2019	28/01/2019	24/01/2019	28/01/2019	24/01/2019	28/01/2019	28/01/2019
5	25/01/2019	25/01/2019	29/01/2019	25/01/2019	29/01/2019	25/01/2019	29/01/2019	29/01/2019
	26/01/2019	WEEKEND						
	27/01/2019	WEEKEND						
	28/01/2019	28/01/2019	30/01/2019	28/01/2019	30/01/2019	28/01/2019	30/01/2019	30/01/2019
	29/01/2019	29/01/2019	31/01/2019	29/01/2019	31/01/2019	29/01/2019	31/01/2019	31/01/2019
	30/01/2019	30/01/2019	01/02/2019	30/01/2019	01/02/2019	30/01/2019	01/02/2019	01/02/2019
31/01/2019	31/01/2019	04/02/2019	31/01/2019	04/02/2019	31/01/2019	04/02/2019	04/02/2019	

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2019		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	01/02/2019	01/02/2019	05/02/2019	01/02/2019	05/02/2019	01/02/2019	05/02/2019	05/02/2019
	02/02/2019	WEEKEND						
	03/02/2019	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).

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.

6	04/02/2019	04/02/2019	06/02/2019	04/02/2019	06/02/2019	04/02/2019	06/02/2019	06/02/2019	
	05/02/2019	05/02/2019	07/02/2019	05/02/2019	07/02/2019	05/02/2019	07/02/2019	07/02/2019	
	06/02/2019	06/02/2019	08/02/2019	06/02/2019	08/02/2019	06/02/2019	08/02/2019	08/02/2019	
	07/02/2019	07/02/2019	11/02/2019	07/02/2019	11/02/2019	07/02/2019	12/02/2019	11/02/2019	
	08/02/2019	08/02/2019	12/02/2019	08/02/2019	12/02/2019	08/02/2019	12/02/2019	12/02/2019	
	09/02/2019	WEEKEND							
10/02/2019									
7	11/02/2019	11/02/2019	13/02/2019	11/02/2019	13/02/2019	11/02/2019	13/02/2019	13/02/2019	
	12/02/2019	12/02/2019	14/02/2019	12/02/2019	14/02/2019	12/02/2019	14/02/2019	14/02/2019	
	13/02/2019	13/02/2019	15/02/2019	13/02/2019	15/02/2019	13/02/2019	15/02/2019	15/02/2019	
	14/02/2019	14/02/2019	18/02/2019	14/02/2019	19/02/2019	14/02/2019	18/02/2019	18/02/2019	
	15/02/2019	15/02/2019	19/02/2019	15/02/2019	19/02/2019	15/02/2019	19/02/2019	19/02/2019	
	16/02/2019	WEEKEND							
17/02/2019									
8	18/02/2019	18/02/2019	20/02/2019	No Publication	20/02/2019	18/02/2019	20/02/2019	20/02/2019	
	19/02/2019	19/02/2019	21/02/2019	19/02/2019	21/02/2019	19/02/2019	21/02/2019	21/02/2019	
	20/02/2019	20/02/2019	22/02/2019	20/02/2019	22/02/2019	20/02/2019	22/02/2019	22/02/2019	
	21/02/2019	21/02/2019	25/02/2019	21/02/2019	25/02/2019	21/02/2019	25/02/2019	25/02/2019	
	22/02/2019	22/02/2019	26/02/2019	22/02/2019	26/02/2019	22/02/2019	26/02/2019	26/02/2019	
	23/02/2019	WEEKEND							
24/02/2019									
9	25/02/2019	25/02/2019	27/02/2019	25/02/2019	27/02/2019	25/02/2019	27/02/2019	27/02/2019	
	26/02/2019	26/02/2019	28/02/2019	26/02/2019	28/02/2019	26/02/2019	28/02/2019	28/02/2019	
	27/02/2019	27/02/2019	01/03/2019	27/02/2019	01/03/2019	27/02/2019	01/03/2019	01/03/2019	
	28/02/2019	28/02/2019	04/03/2019	28/02/2019	04/03/2019	28/02/2019	04/03/2019	04/03/2019	
	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.								
Week Number	2019	Value Dates							
	March	EUR		USD		GBP	JPY	CHF	
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities	
9	01/03/2019	01/03/2019	05/03/2019	01/03/2019	05/03/2019	01/03/2019	05/03/2019	05/03/2019	
	02/03/2019	WEEKEND							
	03/03/2019								
10	04/03/2019	04/03/2019	06/03/2019	04/03/2019	06/03/2019	04/03/2019	06/03/2019	06/03/2019	
	05/03/2019	05/03/2019	07/03/2019	05/03/2019	07/03/2019	05/03/2019	07/03/2019	07/03/2019	
	06/03/2019	06/03/2019	08/03/2019	06/03/2019	08/03/2019	06/03/2019	08/03/2019	08/03/2019	
	07/03/2019	07/03/2019	11/03/2019	07/03/2019	11/03/2019	07/03/2019	11/03/2019	11/03/2019	
	08/03/2019	08/03/2019	12/03/2019	08/03/2019	12/03/2019	08/03/2019	12/03/2019	12/03/2019	
	09/03/2019	WEEKEND							
10/03/2019									
11	11/03/2019	11/03/2019	13/03/2019	11/03/2019	13/03/2019	11/03/2019	13/03/2019	13/03/2019	
	12/03/2019	12/03/2019	14/03/2019	12/03/2019	14/03/2019	12/03/2019	14/03/2019	14/03/2019	
	13/03/2019	13/03/2019	15/03/2019	13/03/2019	15/03/2019	13/03/2019	15/03/2019	15/03/2019	
	14/03/2019	14/03/2019	18/03/2019	14/03/2019	18/03/2019	14/03/2019	18/03/2019	18/03/2019	
	15/03/2019	15/03/2019	19/03/2019	15/03/2019	19/03/2019	15/03/2019	19/03/2019	19/03/2019	
	16/03/2019	WEEKEND							
17/03/2019									

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).

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).

12	18/03/2019	18/03/2019	20/03/2019	18/03/2019	20/03/2019	18/03/2019	20/03/2019	20/03/2019
	19/03/2019	19/03/2019	21/03/2019	19/03/2019	21/03/2019	19/03/2019	22/03/2019	21/03/2019
	20/03/2019	20/03/2019	22/03/2019	20/03/2019	22/03/2019	20/03/2019	22/03/2019	22/03/2019
	21/03/2019	21/03/2019	25/03/2019	21/03/2019	25/03/2019	21/03/2019	25/03/2019	25/03/2019
	22/03/2019	22/03/2019	26/03/2019	22/03/2019	26/03/2019	22/03/2019	26/03/2019	26/03/2019
23/03/2019	WEEKEND							
24/03/2019	WEEKEND							
13	25/03/2019	25/03/2019	27/03/2019	25/03/2019	27/03/2019	25/03/2019	27/03/2019	27/03/2019
	26/03/2019	26/03/2019	28/03/2019	26/03/2019	28/03/2019	26/03/2019	28/03/2019	28/03/2019
	27/03/2019	27/03/2019	29/03/2019	27/03/2019	29/03/2019	27/03/2019	29/03/2019	29/03/2019
	28/03/2019	28/03/2019	01/04/2019	28/03/2019	01/04/2019	28/03/2019	01/04/2019	01/04/2019
	29/03/2019	29/03/2019	02/04/2019	29/03/2019	02/04/2019	29/03/2019	02/04/2019	02/04/2019
30/03/2019	WEEKEND							
31/03/2019	WEEKEND							
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2019								
Value Dates								
Week Number	April	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
14	01/04/2019	01/04/2019	03/04/2019	01/04/2019	03/04/2019	01/04/2019	03/04/2019	03/04/2019
	02/04/2019	02/04/2019	04/04/2019	02/04/2019	04/04/2019	02/04/2019	04/04/2019	04/04/2019
	03/04/2019	03/04/2019	05/04/2019	03/04/2019	05/04/2019	03/04/2019	05/04/2019	05/04/2019
	04/04/2019	04/04/2019	08/04/2019	04/04/2019	08/04/2019	04/04/2019	08/04/2019	08/04/2019
	05/04/2019	05/04/2019	09/04/2019	05/04/2019	09/04/2019	05/04/2019	09/04/2019	09/04/2019
06/04/2019	WEEKEND							
07/04/2019	WEEKEND							
15	08/04/2019	08/04/2019	10/04/2019	08/04/2019	10/04/2019	08/04/2019	10/04/2019	10/04/2019
	09/04/2019	09/04/2019	11/04/2019	09/04/2019	11/04/2019	11/04/2019	11/04/2019	11/04/2019
	10/04/2019	10/04/2019	12/04/2019	10/04/2019	12/04/2019	12/04/2019	12/04/2019	12/04/2019
	11/04/2019	11/04/2019	15/04/2019	11/04/2019	15/04/2019	15/04/2019	15/04/2019	15/04/2019
	12/04/2019	12/04/2019	16/04/2019	12/04/2019	16/04/2019	16/04/2019	16/04/2019	16/04/2019
13/04/2019	WEEKEND							
14/04/2019	WEEKEND							
16	15/04/2019	15/04/2019	17/04/2019	15/04/2019	17/04/2019	15/04/2019	17/04/2019	17/04/2019
	16/04/2019	16/04/2019	18/04/2019	16/04/2019	18/04/2019	16/04/2019	18/04/2019	18/04/2019
	17/04/2019	17/04/2019	23/04/2019	17/04/2019	23/04/2019	17/04/2019	23/04/2019	23/04/2019
	18/04/2019	18/04/2019	24/04/2019	18/04/2019	24/04/2019	18/04/2019	24/04/2019	24/04/2019
	19/04/2019	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
20/04/2019	WEEKEND							
21/04/2019	WEEKEND							
17	22/04/2019	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	23/04/2019	23/04/2019	25/04/2019	23/04/2019	25/04/2019	23/04/2019	25/04/2019	25/04/2019
	24/04/2019	24/04/2019	26/04/2019	24/04/2019	26/04/2019	24/04/2019	26/04/2019	26/04/2019
	25/04/2019	25/04/2019	29/04/2019	25/04/2019	29/04/2019	25/04/2019	30/04/2019	29/04/2019
	26/04/2019	26/04/2019	30/04/2019	26/04/2019	30/04/2019	26/04/2019	30/04/2019	30/04/2019
27/04/2019	WEEKEND							
28/04/2019	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).

18	29/04/2019	29/04/2019	02/05/2019	29/04/2019	01/05/2019	29/04/2019	01/05/2019	02/05/2019
	30/04/2019	30/04/2019	02/05/2019	30/04/2019	02/05/2019	30/04/2019	02/05/2019	02/05/2019
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.								
Week Number	2019	Value Dates						
	May	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
18	01/05/2019	No Publication	03/05/2019	01/05/2019	03/05/2019	01/05/2019	07/05/2019	03/05/2019
	02/05/2019	02/05/2019	07/05/2019	02/05/2019	07/05/2019	02/05/2019	07/05/2019	07/05/2019
	03/05/2019	03/05/2019	08/05/2019	03/05/2019	08/05/2019	03/05/2019	08/05/2019	08/05/2019
	04/05/2019	WEEKEND						
	05/05/2019	WEEKEND						
19	06/05/2019	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	07/05/2019	07/05/2019	09/05/2019	07/05/2019	09/05/2019	07/05/2019	09/05/2019	09/05/2019
	08/05/2019	08/05/2019	10/05/2019	08/05/2019	10/05/2019	08/05/2019	10/05/2019	10/05/2019
	09/05/2019	09/05/2019	13/05/2019	09/05/2019	13/05/2019	09/05/2019	13/05/2019	13/05/2019
	10/05/2019	10/05/2019	14/05/2019	10/05/2019	14/05/2019	10/05/2019	14/05/2019	14/05/2019
	11/05/2019	WEEKEND						
20	12/05/2019	WEEKEND						
	13/05/2019	13/05/2019	15/05/2019	13/05/2019	15/05/2019	13/05/2019	15/05/2019	15/05/2019
	14/05/2019	14/05/2019	16/05/2019	14/05/2019	16/05/2019	14/05/2019	16/05/2019	16/05/2019
	15/05/2019	15/05/2019	17/05/2019	15/05/2019	17/05/2019	15/05/2019	17/05/2019	17/05/2019
	16/05/2019	16/05/2019	20/05/2019	16/05/2019	20/05/2019	16/05/2019	20/05/2019	20/05/2019
	17/05/2019	17/05/2019	21/05/2019	17/05/2019	21/05/2019	17/05/2019	21/05/2019	21/05/2019
21	18/05/2019	WEEKEND						
	19/05/2019	WEEKEND						
	20/05/2019	20/05/2019	22/05/2019	20/05/2019	22/05/2019	20/05/2019	22/05/2019	22/05/2019
	21/05/2019	21/05/2019	23/05/2019	21/05/2019	23/05/2019	21/05/2019	23/05/2019	23/05/2019
	22/05/2019	22/05/2019	24/05/2019	22/05/2019	24/05/2019	22/05/2019	24/05/2019	24/05/2019
	23/05/2019	23/05/2019	28/05/2019	23/05/2019	28/05/2019	23/05/2019	28/05/2019	28/05/2019
22	24/05/2019	24/05/2019	29/05/2019	24/05/2019	29/05/2019	24/05/2019	29/05/2019	29/05/2019
	25/05/2019	WEEKEND						
	26/05/2019	WEEKEND						
	27/05/2019	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	28/05/2019	28/05/2019	30/05/2019	28/05/2019	30/05/2019	28/05/2019	30/05/2019	31/05/2019
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.								
Week Number	2019	Value Dates						
	June	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	01/06/2019	WEEKEND						
	02/06/2019	WEEKEND						
	03/06/2019	03/06/2019	05/06/2019	03/06/2019	05/06/2019	03/06/2019	05/06/2019	05/06/2019

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).

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.

23	04/06/2019	04/06/2019	06/06/2019	04/06/2019	06/06/2019	04/06/2019	06/06/2019	06/06/2019
	05/06/2019	05/06/2019	07/06/2019	05/06/2019	07/06/2019	05/06/2019	07/06/2019	07/06/2019
	06/06/2019	06/06/2019	10/06/2019	06/06/2019	10/06/2019	06/06/2019	10/06/2019	11/06/2019
	07/06/2019	07/06/2019	11/06/2019	07/06/2019	11/06/2019	07/06/2019	11/06/2019	11/06/2019
	08/06/2019	WEEKEND						
09/06/2019	WEEKEND							
24	10/06/2019	10/06/2019	12/06/2019	10/06/2019	12/06/2019	10/06/2019	12/06/2019	12/06/2019
	11/06/2019	11/06/2019	13/06/2019	11/06/2019	13/06/2019	11/06/2019	13/06/2019	13/06/2019
	12/06/2019	12/06/2019	14/06/2019	12/06/2019	14/06/2019	12/06/2019	14/06/2019	14/06/2019
	13/06/2019	13/06/2019	17/06/2019	13/06/2019	17/06/2019	13/06/2019	17/06/2019	17/06/2019
	14/06/2019	14/06/2019	18/06/2019	14/06/2019	18/06/2019	14/06/2019	18/06/2019	18/06/2019
15/06/2019	WEEKEND							
16/06/2019	WEEKEND							
25	17/06/2019	17/06/2019	19/06/2019	17/06/2019	19/06/2019	17/06/2019	19/06/2019	19/06/2019
	18/06/2019	18/06/2019	20/06/2019	18/06/2019	20/06/2019	18/06/2019	20/06/2019	20/06/2019
	19/06/2019	19/06/2019	21/06/2019	19/06/2019	21/06/2019	19/06/2019	21/06/2019	21/06/2019
	20/06/2019	20/06/2019	24/06/2019	20/06/2019	24/06/2019	20/06/2019	24/06/2019	24/06/2019
	21/06/2019	21/06/2019	25/06/2019	21/06/2019	25/06/2019	21/06/2019	25/06/2019	25/06/2019
22/06/2019	WEEKEND							
23/06/2019	WEEKEND							
26	24/06/2019	24/06/2019	26/06/2019	24/06/2019	26/06/2019	24/06/2019	26/06/2019	26/06/2019
	25/06/2019	25/06/2019	27/06/2019	25/06/2019	27/06/2019	25/06/2019	27/06/2019	27/06/2019
	26/06/2019	26/06/2019	28/06/2019	26/06/2019	28/06/2019	26/06/2019	28/06/2019	28/06/2019
	27/06/2019	27/06/2019	01/07/2019	27/06/2019	01/07/2019	27/06/2019	01/07/2019	01/07/2019
	28/06/2019	28/06/2019	02/07/2019	28/06/2019	02/07/2019	28/06/2019	02/07/2019	02/07/2019
29/06/2019	WEEKEND							
30/06/2019	WEEKEND							
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.								
2019		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	01/07/2019	01/07/2019	03/07/2019	01/07/2019	03/07/2019	01/07/2019	03/07/2019	03/07/2019
	02/07/2019	02/07/2019	04/07/2019	02/07/2019	05/07/2019	02/07/2019	04/07/2019	04/07/2019
	03/07/2019	03/07/2019	05/07/2019	03/07/2019	05/07/2019	03/07/2019	05/07/2019	05/07/2019
	04/07/2019	04/07/2019	08/07/2019	No Publication	08/07/2019	04/07/2019	08/07/2019	08/07/2019
	05/07/2019	05/07/2019	09/07/2019	05/07/2019	09/07/2019	05/07/2019	09/07/2019	09/07/2019
06/07/2019	WEEKEND							
07/07/2019	WEEKEND							
28	08/07/2019	08/07/2019	10/07/2019	08/07/2019	10/07/2019	08/07/2019	10/07/2019	10/07/2019
	09/07/2019	09/07/2019	11/07/2019	09/07/2019	11/07/2019	09/07/2019	11/07/2019	11/07/2019
	10/07/2019	10/07/2019	12/07/2019	10/07/2019	12/07/2019	10/07/2019	12/07/2019	12/07/2019
	11/07/2019	11/07/2019	15/07/2019	11/07/2019	15/07/2019	11/07/2019	16/07/2019	15/07/2019
	12/07/2019	12/07/2019	16/07/2019	12/07/2019	16/07/2019	12/07/2019	16/07/2019	16/07/2019
13/07/2019	WEEKEND							
14/07/2019	WEEKEND							
15/07/2019	15/07/2019	17/07/2019	15/07/2019	17/07/2019	15/07/2019	17/07/2019	17/07/2019	

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).

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).

29	16/07/2019	16/07/2019	18/07/2019	16/07/2019	18/07/2019	16/07/2019	18/07/2019	18/07/2019	
	17/07/2019	17/07/2019	19/07/2019	17/07/2019	19/07/2019	17/07/2019	19/07/2019	19/07/2019	
	18/07/2019	18/07/2019	22/07/2019	18/07/2019	22/07/2019	18/07/2019	22/07/2019	22/07/2019	
	19/07/2019	19/07/2019	23/07/2019	19/07/2019	23/07/2019	19/07/2019	23/07/2019	23/07/2019	
	20/07/2019	WEEKEND							
21/07/2019	WEEKEND								
30	22/07/2019	22/07/2019	24/07/2019	22/07/2019	24/07/2019	22/07/2019	24/07/2019	24/07/2019	
	23/07/2019	23/07/2019	25/07/2019	23/07/2019	25/07/2019	23/07/2019	25/07/2019	25/07/2019	
	24/07/2019	24/07/2019	26/07/2019	24/07/2019	26/07/2019	24/07/2019	26/07/2019	26/07/2019	
	25/07/2019	25/07/2019	29/07/2019	25/07/2019	29/07/2019	25/07/2019	29/07/2019	29/07/2019	
	26/07/2019	26/07/2019	30/07/2019	26/07/2019	30/07/2019	26/07/2019	30/07/2019	30/07/2019	
27/07/2019	WEEKEND								
28/07/2019	WEEKEND								
31	29/07/2019	29/07/2019	31/07/2019	29/07/2019	31/07/2019	29/07/2019	31/07/2019	31/07/2019	
	30/07/2019	30/07/2019	01/08/2019	30/07/2019	01/08/2019	30/07/2019	01/08/2019	02/08/2019	
	31/07/2019	31/07/2019	02/08/2019	31/07/2019	02/08/2019	31/07/2019	02/08/2019	02/08/2019	
<b>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.</b>									
2019		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	01/08/2019	01/08/2019	05/08/2019	01/08/2019	05/08/2019	01/08/2019	05/08/2019	03/08/2019	
	02/08/2019	02/08/2019	06/08/2019	02/08/2019	06/08/2019	02/08/2019	06/08/2019	06/08/2019	
03/08/2019	WEEKEND								
04/08/2019	WEEKEND								
32	05/08/2019	05/08/2019	07/08/2019	05/08/2019	07/08/2019	05/08/2019	07/08/2019	07/08/2019	
	06/08/2019	06/08/2019	08/08/2019	06/08/2019	08/08/2019	06/08/2019	08/08/2019	08/08/2019	
	07/08/2019	07/08/2019	09/08/2019	07/08/2019	09/08/2019	07/08/2019	09/08/2019	09/08/2019	
	08/08/2019	08/08/2019	12/08/2019	08/08/2019	12/08/2019	08/08/2019	13/08/2019	12/08/2019	
	09/08/2019	09/08/2019	13/08/2019	09/08/2019	13/08/2019	09/08/2019	13/08/2019	13/08/2019	
10/08/2019	WEEKEND								
11/08/2019	WEEKEND								
33	12/08/2019	12/08/2019	14/08/2019	12/08/2019	14/08/2019	12/08/2019	14/08/2019	14/08/2019	
	13/08/2019	13/08/2019	15/08/2019	13/08/2019	15/08/2019	13/08/2019	15/08/2019	15/08/2019	
	14/08/2019	14/08/2019	16/08/2019	14/08/2019	16/08/2019	14/08/2019	16/08/2019	16/08/2019	
	15/08/2019	15/08/2019	19/08/2019	15/08/2019	19/08/2019	15/08/2019	19/08/2019	19/08/2019	
	16/08/2019	16/08/2019	20/08/2019	16/08/2019	20/08/2019	16/08/2019	20/08/2019	20/08/2019	
17/08/2019	WEEKEND								
18/08/2019	WEEKEND								
34	19/08/2019	19/08/2019	21/08/2019	19/08/2019	21/08/2019	19/08/2019	21/08/2019	21/08/2019	
	20/08/2019	20/08/2019	22/08/2019	20/08/2019	22/08/2019	20/08/2019	22/08/2019	22/08/2019	
	21/08/2019	21/08/2019	23/08/2019	21/08/2019	23/08/2019	21/08/2019	23/08/2019	23/08/2019	
	22/08/2019	22/08/2019	27/08/2019	22/08/2019	27/08/2019	22/08/2019	27/08/2019	27/08/2019	
	23/08/2019	23/08/2019	28/08/2019	23/08/2019	28/08/2019	23/08/2019	28/08/2019	28/08/2019	
24/08/2019	WEEKEND								
25/08/2019	WEEKEND								
	26/08/2019	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	

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).



35	27/08/2019	27/08/2019	29/08/2019	27/08/2019	29/08/2019	27/08/2019	29/08/2019	29/08/2019
	28/08/2019	28/08/2019	30/08/2019	28/08/2019	30/08/2019	28/08/2019	30/08/2019	30/08/2019
	29/08/2019	29/08/2019	02/09/2019	29/08/2019	03/09/2019	29/08/2019	02/09/2019	02/09/2019
	30/08/2019	30/08/2019	03/09/2019	30/08/2019	03/09/2019	30/08/2019	03/09/2019	03/09/2019
	31/08/2019	WEEKEND						
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.								
2019		Value Dates						
Week Number	September	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	01/09/2019	WEEKEND						
36	02/09/2019	02/09/2019	04/09/2019	No Publication	04/09/2019	02/09/2019	04/09/2019	04/09/2019
	03/09/2019	03/09/2019	05/09/2019	03/09/2019	05/09/2019	03/09/2019	05/09/2019	05/09/2019
	04/09/2019	04/09/2019	06/09/2019	04/09/2019	06/09/2019	04/09/2019	06/09/2019	06/09/2019
	05/09/2019	05/09/2019	09/09/2019	05/09/2019	09/09/2019	05/09/2019	09/09/2019	09/09/2019
	06/09/2019	06/09/2019	10/09/2019	06/09/2019	10/09/2019	06/09/2019	10/09/2019	10/09/2019
07/09/2019	WEEKEND							
08/09/2019	WEEKEND							
37	09/09/2019	09/09/2019	11/09/2019	09/09/2019	11/09/2019	09/09/2019	11/09/2019	11/09/2019
	10/09/2019	10/09/2019	12/09/2019	10/09/2019	12/09/2019	10/09/2019	12/09/2019	12/09/2019
	11/09/2019	11/09/2019	13/09/2019	11/09/2019	13/09/2019	11/09/2019	13/09/2019	13/09/2019
	12/09/2019	12/09/2019	16/09/2019	12/09/2019	16/09/2019	12/09/2019	17/09/2019	16/09/2019
	13/09/2019	13/09/2019	17/09/2019	13/09/2019	17/09/2019	13/09/2019	17/09/2019	17/09/2019
14/09/2019	WEEKEND							
15/09/2019	WEEKEND							
38	16/09/2019	16/09/2019	18/09/2019	16/09/2019	18/09/2019	16/09/2019	18/09/2019	18/09/2019
	17/09/2019	17/09/2019	19/09/2019	17/09/2019	19/09/2019	17/09/2019	19/09/2019	19/09/2019
	18/09/2019	18/09/2019	20/09/2019	18/09/2019	20/09/2019	18/09/2019	20/09/2019	20/09/2019
	19/09/2019	19/09/2019	23/09/2019	19/09/2019	23/09/2019	19/09/2019	24/09/2019	23/09/2019
	20/09/2019	20/09/2019	24/09/2019	20/09/2019	24/09/2019	20/09/2019	24/09/2019	24/09/2019
21/09/2019	WEEKEND							
22/09/2019	WEEKEND							
39	23/09/2019	23/09/2019	25/09/2019	23/09/2019	25/09/2019	23/09/2019	25/09/2019	25/09/2019
	24/09/2019	24/09/2019	26/09/2019	24/09/2019	26/09/2019	24/09/2019	26/09/2019	26/09/2019
	25/09/2019	25/09/2019	27/09/2019	25/09/2019	27/09/2019	25/09/2019	27/09/2019	27/09/2019
	26/09/2019	26/09/2019	30/09/2019	26/09/2019	30/09/2019	26/09/2019	30/09/2019	30/09/2019
	27/09/2019	27/09/2019	01/10/2019	27/09/2019	01/10/2019	27/09/2019	01/10/2019	01/10/2019
28/09/2019	WEEKEND							
29/09/2019	WEEKEND							
40	30/09/2019	30/09/2019	02/10/2019	30/09/2019	02/10/2019	30/09/2019	02/10/2019	02/10/2019
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.								
2019		Value Dates						
Week Number	October	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	01/10/2019	01/10/2019	03/10/2019	01/10/2019	03/10/2019	01/10/2019	03/10/2019	03/10/2019

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).

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

40	02/10/2019	02/10/2019	04/10/2019	02/10/2019	04/10/2019	02/10/2019	04/10/2019	04/10/2019
	03/10/2019	03/10/2019	07/10/2019	03/10/2019	07/10/2019	03/10/2019	07/10/2019	07/10/2019
	04/10/2019	04/10/2019	08/10/2019	04/10/2019	08/10/2019	04/10/2019	09/10/2019	08/10/2019
	05/10/2019	WEEKEND						
	06/10/2019	WEEKEND						
41	07/10/2019	07/10/2019	09/10/2019	07/10/2019	09/10/2019	07/10/2019	09/10/2019	09/10/2019
	08/10/2019	08/10/2019	10/10/2019	08/10/2019	10/10/2019	08/10/2019	10/10/2019	10/10/2019
	09/10/2019	09/10/2019	11/10/2019	09/10/2019	11/10/2019	09/10/2019	11/10/2019	11/10/2019
	10/10/2019	10/10/2019	14/10/2019	10/10/2019	15/10/2019	10/10/2019	15/10/2019	14/10/2019
	11/10/2019	11/10/2019	15/10/2019	11/10/2019	15/10/2019	11/10/2019	15/10/2019	15/10/2019
	12/10/2019	WEEKEND						
	13/10/2019	WEEKEND						
42	14/10/2019	14/10/2019	16/10/2019	No Publication	16/10/2019	14/10/2019	16/10/2019	16/10/2019
	15/10/2019	15/10/2019	17/10/2019	15/10/2019	17/10/2019	15/10/2019	17/10/2019	17/10/2019
	16/10/2019	16/10/2019	18/10/2019	16/10/2019	18/10/2019	16/10/2019	18/10/2019	18/10/2019
	17/10/2019	17/10/2019	21/10/2019	17/10/2019	21/10/2019	17/10/2019	21/10/2019	21/10/2019
	18/10/2019	18/10/2019	22/10/2019	18/10/2019	22/10/2019	18/10/2019	22/10/2019	22/10/2019
	19/10/2019	WEEKEND						
	20/10/2019	WEEKEND						
43	21/10/2019	21/10/2019	23/10/2019	21/10/2019	23/10/2019	21/10/2019	23/10/2019	23/10/2019
	22/10/2019	22/10/2019	24/10/2019	22/10/2019	24/10/2019	22/10/2019	24/10/2019	24/10/2019
	23/10/2019	23/10/2019	25/10/2019	23/10/2019	25/10/2019	23/10/2019	25/10/2019	25/10/2019
	24/10/2019	24/10/2019	28/10/2019	24/10/2019	28/10/2019	24/10/2019	28/10/2019	28/10/2019
	25/10/2019	25/10/2019	29/10/2019	25/10/2019	29/10/2019	25/10/2019	29/10/2019	29/10/2019
	26/10/2019	WEEKEND						
	27/10/2019	WEEKEND						
44	28/10/2019	28/10/2019	30/10/2019	28/10/2019	30/10/2019	28/10/2019	30/10/2019	30/10/2019
	29/10/2019	29/10/2019	31/10/2019	29/10/2019	31/10/2019	29/10/2019	31/10/2019	31/10/2019
	30/10/2019	30/10/2019	01/11/2019	30/10/2019	01/11/2019	30/10/2019	01/11/2019	01/11/2019
	31/10/2019	31/10/2019	04/11/2019	31/10/2019	04/11/2019	31/10/2019	05/11/2019	04/11/2019
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.								
2019		Value Dates						
Week Number	November	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
44	01/11/2019	01/11/2019	05/11/2019	01/11/2019	05/11/2019	01/11/2019	05/11/2019	05/11/2019
	02/11/2019	WEEKEND						
	03/11/2019	WEEKEND						
45	04/11/2019	04/11/2019	06/11/2019	04/11/2019	06/11/2019	04/11/2019	06/11/2019	06/11/2019
	05/11/2019	05/11/2019	07/11/2019	05/11/2019	07/11/2019	05/11/2019	07/11/2019	07/11/2019
	06/11/2019	06/11/2019	08/11/2019	06/11/2019	08/11/2019	06/11/2019	08/11/2019	08/11/2019
	07/11/2019	07/11/2019	11/11/2019	07/11/2019	12/11/2019	07/11/2019	11/11/2019	11/11/2019
	08/11/2019	08/11/2019	12/11/2019	08/11/2019	12/11/2019	08/11/2019	12/11/2019	12/11/2019
	09/11/2019	WEEKEND						
	10/11/2019	WEEKEND						
	11/11/2019	11/11/2019	13/11/2019	No Publication	13/11/2019	11/11/2019	13/11/2019	13/11/2019
	12/11/2019	12/11/2019	14/11/2019	12/11/2019	14/11/2019	12/11/2019	14/11/2019	14/11/2019

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).

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).

46	13/11/2019	13/11/2019	15/11/2019	13/11/2019	15/11/2019	13/11/2019	15/11/2019	15/11/2019
	14/11/2019	14/11/2019	18/11/2019	14/11/2019	18/11/2019	14/11/2019	18/11/2019	18/11/2019
	15/11/2019	15/11/2019	19/11/2019	15/11/2019	19/11/2019	15/11/2019	19/11/2019	19/11/2019
	16/11/2019	WEEKEND						
	17/11/2019	WEEKEND						
47	18/11/2019	18/11/2019	20/11/2019	18/11/2019	20/11/2019	18/11/2019	20/11/2019	20/11/2019
	19/11/2019	19/11/2019	21/11/2019	19/11/2019	21/11/2019	19/11/2019	21/11/2019	21/11/2019
	20/11/2019	20/11/2019	22/11/2019	20/11/2019	22/11/2019	20/11/2019	22/11/2019	22/11/2019
	21/11/2019	21/11/2019	25/11/2019	21/11/2019	25/11/2019	21/11/2019	25/11/2019	25/11/2019
	22/11/2019	22/11/2019	26/11/2019	22/11/2019	26/11/2019	22/11/2019	26/11/2019	26/11/2019
23/11/2019	WEEKEND							
24/11/2019	WEEKEND							
48	25/11/2019	25/11/2019	27/11/2019	25/11/2019	27/11/2019	25/11/2019	27/11/2019	27/11/2019
	26/11/2019	26/11/2019	28/11/2019	26/11/2019	29/11/2019	26/11/2019	28/11/2019	28/11/2019
	27/11/2019	27/11/2019	29/11/2019	27/11/2019	29/11/2019	27/11/2019	29/11/2019	29/11/2019
	28/11/2019	28/11/2019	02/12/2019	No Publication	02/12/2019	28/11/2019	02/12/2019	02/12/2019
	29/11/2019	29/11/2019	03/12/2019	29/11/2019	03/12/2019	29/11/2019	03/12/2019	03/12/2019
30/11/2019	WEEKEND							
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.								
2019		Value Dates						
Week Number	December	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	01/12/2019	WEEKEND						
49	02/12/2019	02/12/2019	04/12/2019	02/12/2019	04/12/2019	02/12/2019	04/12/2019	04/12/2019
	03/12/2019	03/12/2019	05/12/2019	03/12/2019	05/12/2019	03/12/2019	05/12/2019	05/12/2019
	04/12/2019	04/12/2019	06/12/2019	04/12/2019	06/12/2019	04/12/2019	06/12/2019	06/12/2019
	05/12/2019	05/12/2019	09/12/2019	05/12/2019	09/12/2019	05/12/2019	09/12/2019	09/12/2019
	06/12/2019	06/12/2019	10/12/2019	06/12/2019	10/12/2019	06/12/2019	10/12/2019	10/12/2019
07/12/2019	WEEKEND							
08/12/2019	WEEKEND							
50	09/12/2019	09/12/2019	11/12/2019	09/12/2019	11/12/2019	09/12/2019	11/12/2019	11/12/2019
	10/12/2019	10/12/2019	12/12/2019	10/12/2019	12/12/2019	10/12/2019	12/12/2019	12/12/2019
	11/12/2019	11/12/2019	13/12/2019	11/12/2019	13/12/2019	11/12/2019	13/12/2019	13/12/2019
	12/12/2019	12/12/2019	16/12/2019	12/12/2019	16/12/2019	12/12/2019	16/12/2019	16/12/2019
	13/12/2019	13/12/2019	17/12/2019	13/12/2019	17/12/2019	13/12/2019	17/12/2019	17/12/2019
14/12/2019	WEEKEND							
15/12/2019	WEEKEND							
51	16/12/2019	16/12/2019	18/12/2019	16/12/2019	18/12/2019	16/12/2019	18/12/2019	18/12/2019
	17/12/2019	17/12/2019	19/12/2019	17/12/2019	19/12/2019	17/12/2019	19/12/2019	19/12/2019
	18/12/2019	18/12/2019	20/12/2019	18/12/2019	20/12/2019	18/12/2019	20/12/2019	20/12/2019
	19/12/2019	19/12/2019	23/12/2019	19/12/2019	23/12/2019	19/12/2019	23/12/2019	23/12/2019
	20/12/2019	20/12/2019	24/12/2019	20/12/2019	24/12/2019	20/12/2019	24/12/2019	24/12/2019
21/12/2019	WEEKEND							
22/12/2019	WEEKEND							
	23/12/2019	23/12/2019	27/12/2019	23/12/2019	27/12/2019	23/12/2019	27/12/2019	27/12/2019
	24/12/2019	24/12/2019	30/12/2019	24/12/2019	30/12/2019	24/12/2019	30/12/2019	30/12/2019

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).

52	25/12/2019	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	26/12/2019	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication	No Publication
	27/12/2019	27/12/2019	31/12/2019	27/12/2019	31/12/2019	27/12/2019	06/01/2020	31/12/2019
	28/12/2019	WEEKEND						
	29/12/2019							
1	30/12/2019	30/12/2019	02/01/2020	30/12/2019	02/01/2020	30/12/2019	06/01/2020	03/01/2020
	31/12/2019	31/12/2019	03/01/2020	31/12/2019	03/01/2020	31/12/2019	06/01/2020	03/01/2020





















