

## ICE Swap Rate Holiday Calendar 2016



Date	Day	Holiday	EURRATES 1100	EURRATES 1200	GBPRATES 1100	USDRATES 1100	USDSPREADS 1100	USDRATES 1500
01-Jan-2016	Friday	New Year's Day Bank Holiday	x	x	x	x	x	x
18-Jan-2016	Monday	Martin Luther King Jr. Day	✓	✓	✓	x	x	x
15-Feb-2016	Monday	Presidents' Day	✓	✓	✓	x	x	x
24-Mar-2016	Thursday	US Early Close (Good Friday)	✓	✓	✓	✓	✓	x
25-Mar-2016	Friday	Good Friday	x	x	x	x	x	x
28-Mar-2016	Monday	Easter Monday	x	x	x	✓	✓	✓
02-May-2016	Monday	Early May Bank Holiday	✓	✓	x	✓	✓	✓
27-May-2016	Friday	US Early Close (Memorial Day)	✓	✓	✓	✓	✓	x
30-May-2016	Monday	US Memorial Day / UK Bank Holiday	✓	✓	x	x	x	x
01-Jul-2016	Friday	US Early Close (Independence Day)	✓	✓	✓	✓	✓	x
04-Jul-2016	Monday	Independence Day	✓	✓	✓	x	x	x
29-Aug-2016	Monday	Late Summer Bank Holiday	✓	✓	x	✓	✓	✓
05-Sep-2016	Monday	Labor Day	✓	✓	✓	x	x	x
10-Oct-2016	Monday	Columbus Day	✓	✓	✓	x	x	x
11-Nov-2016	Friday	Veterans Day	✓	✓	✓	x	x	x
24-Nov-2016	Thursday	Thanksgiving Day	✓	✓	✓	x	x	x
25-Nov-2016	Friday	US Early Close (Thanksgiving)	✓	✓	✓	✓	✓	x
23-Dec-2016	Friday	US Early Close (Christmas Day)	✓	✓	✓	✓	✓	x
26-Dec-2016	Monday	UK Boxing Day Bank Holiday/US Christmas Day Observed Holiday/ SEPA Holiday	x	x	x	x	x	x
27-Dec-2016	Tuesday	Christmas Day (substitute day)	✓	✓	x	✓	✓	✓
30-Dec-2016	Friday	US Early Close (New Year's Day)	✓	✓	✓	✓	✓	x

Key	
✓	All Fixings Published
x	No Fixings Published