

## ICE Swap Rate Holiday Calendar 2017



Date	Day	Holiday	EURRATES 1100	EURRATES 1200	GBPRATES 1100	USDRATES 1100	USDSPREADS 1100	USDRATES 1500
02-Jan-2017	Monday	New Year's Day Bank Holiday	✓	✓	✗	✗	✗	✗
16-Jan-2017	Monday	Martin Luther King Jr. Day	✓	✓	✓	✗	✗	✗
20-Feb-2017	Monday	Presidents' Day	✓	✓	✓	✗	✗	✗
13-Apr-2017	Thursday	US Early Close (Good Friday)	✓	✓	✓	✓	✓	✗
14-Apr-2017	Friday	Good Friday	✗	✗	✗	✗	✗	✗
17-Apr-2017	Monday	Easter Monday	✗	✗	✗	✓	✓	✓
01-May-2017	Monday	Labour Day / Early May UK Bank Holiday	✗	✗	✗	✓	✓	✓
26-May-2017	Friday	US Early Close (Memorial Day)	✓	✓	✓	✓	✓	✗
29-May-2017	Monday	US Memorial Day / UK Bank Holiday	✓	✓	✗	✗	✗	✗
03-Jul-2017	Monday	US Early Close (Independence Day)	✓	✓	✓	✓	✓	✗
04-Jul-2017	Tuesday	Independence Day	✓	✓	✓	✗	✗	✗
28-Aug-2017	Monday	Late Summer Bank Holiday	✓	✓	✗	✓	✓	✓
04-Sep-2017	Monday	Labor Day	✓	✓	✓	✗	✗	✗
09-Oct-2017	Monday	Columbus Day	✓	✓	✓	✗	✗	✗
23-Nov-2017	Thursday	Thanksgiving Day	✓	✓	✓	✗	✗	✗
24-Nov-2017	Friday	US Early Close (Thanksgiving)	✓	✓	✓	✓	✓	✗
22-Dec-2017	Friday	US Early Close (Christmas Day)	✓	✓	✓	✓	✓	✗
25-Dec-2017	Monday	Christmas Day	✗	✗	✗	✗	✗	✗
26-Dec-2017	Tuesday	Boxing Day	✗	✗	✗	✓	✓	✓
29-Dec-2017	Friday	US Early Close (New Year's Day)	✓	✓	✓	✓	✓	✗

Key	
✓	All Fixings Published
✗	No Fixings Published