



ICE BENCHMARK ADMINISTRATION

ICE LIBOR HOLIDAY CALENDAR 2015

DATE	DAY	HOLIDAY	EUR	USD	GBP	CHF	JPY
01-Jan-2015	Thursday	New Year's Day	x	x	x	x	x
19-Jan-2015	Monday	Martin Luther King's Birthday (USD)	✓	No O/N	✓	✓	✓
16-Feb-2015	Monday	Washington's Birthday (USD)	✓	No O/N	✓	✓	✓
03-Apr-2015	Friday	Good Friday	x	x	x	x	x
06-Apr-2015	Monday	Easter Monday	x	x	x	x	x
01-May-2015	Friday	Labour Day (EUR)	No O/N	✓	✓	✓	✓
04-May-2015	Monday	Early May Bank Holiday	x	x	x	x	x
25-May-2015	Monday	Spring Bank Holiday	x	x	x	x	x
31-Aug-2015	Monday	Summer Bank Holiday	x	x	x	x	x
07-Sep-2015	Monday	Labour Day (USD)	✓	No O/N	✓	✓	✓
12-Oct-2015	Monday	Columbus Day (USD)	✓	No O/N	✓	✓	✓
11-Nov-2015	Wednesday	Veterans' Day (USD)	✓	No O/N	✓	✓	✓
26-Nov-2015	Thursday	Thanksgiving Day (USD)	✓	No O/N	✓	✓	✓
25-Dec-2015	Friday	Christmas Day	x	x	x	x	x
28-Dec-2015	Monday	Boxing Day	x	x	x	x	x

KEY

x	✓	No O/N
NO MATURITIES PUBLISHED	ALL MATURITIES PUBLISHED	NO OVERNIGHT MATURITY PUBLISHED (ALL OTHER MATURITIES PUBLISHED AS NORMAL)



ICE BENCHMARK ADMINISTRATION

ICE LIBOR VALUE DATE CALENDAR 2015

This Fixing Calendar lists all fixing and corresponding value dates for ICE LIBOR over 2015.

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

CURRENCY	TENOR	VALUE DATE CONVENTION
EUR	0/N	T + 0
	1W - 12M	T + 2
USD	0/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.

2015		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	1/1/15	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix
	1/2/15	1/2/15	1/6/15	1/2/15	1/6/15	1/2/15	1/6/15	1/6/15
1/3/15		WEEKEND						
1/4/15		WEEKEND						
2	1/5/15	1/5/15	1/7/15	1/5/15	1/7/15	1/5/15	1/7/15	1/7/15
	1/6/15	1/6/15	1/8/15	1/6/15	1/8/15	1/6/15	1/8/15	1/8/15
	1/7/15	1/7/15	1/9/15	1/7/15	1/9/15	1/7/15	1/9/15	1/9/15
	1/8/15	1/8/15	1/12/15	1/8/15	1/12/15	1/8/15	1/13/15	1/12/15
	1/9/15	1/9/15	1/13/15	1/9/15	1/13/15	1/9/15	1/13/15	1/13/15
1/10/15		WEEKEND						
1/11/15		WEEKEND						
3	1/12/15	1/12/15	1/14/15	1/12/15	1/14/15	1/12/15	1/14/15	1/14/15
	1/13/15	1/13/15	1/15/15	1/13/15	1/15/15	1/13/15	1/15/15	1/15/15
	1/14/15	1/14/15	1/16/15	1/14/15	1/16/15	1/14/15	1/16/15	1/16/15
	1/15/15	1/15/15	1/19/15	1/15/15	1/20/15	1/15/15	1/19/15	1/19/15
	1/16/15	1/16/15	1/20/15	1/16/15	1/20/15	1/16/15	1/20/15	1/20/15
1/17/15		WEEKEND						
1/18/15		WEEKEND						
4	1/19/15	1/19/15	1/21/15	No Fix	1/21/15	1/19/15	1/21/15	1/21/15
	1/20/15	1/20/15	1/22/15	1/20/15	1/22/15	1/20/15	1/22/15	1/22/15
	1/21/15	1/21/15	1/23/15	1/21/15	1/23/15	1/21/15	1/23/15	1/23/15
	1/22/15	1/22/15	1/26/15	1/22/15	1/26/15	1/22/15	1/26/15	1/26/15
	1/23/15	1/23/15	1/27/15	1/23/15	1/27/15	1/23/15	1/27/15	1/27/15
1/24/15		WEEKEND						
1/25/15		WEEKEND						
5	1/26/15	1/26/15	1/28/15	1/26/15	1/28/15	1/26/15	1/28/15	1/28/15
	1/27/15	1/27/15	1/29/15	1/27/15	1/29/15	1/27/15	1/29/15	1/29/15
	1/28/15	1/28/15	1/30/15	1/28/15	1/30/15	1/28/15	1/30/15	1/30/15
	1/29/15	1/29/15	2/2/15	1/29/15	2/2/15	1/29/15	2/2/15	2/2/15
	1/30/15	1/30/15	2/3/15	1/30/15	2/3/15	1/30/15	2/3/15	2/3/15
1/31/15		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 fix date (unless altered by a public holiday).

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2015		Value Dates						
Week Number	February	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	2/1/15	WEEKEND						
6	2/2/15	2/2/15	2/4/15	2/2/15	2/4/15	2/2/15	2/4/15	2/4/15
	2/3/15	2/3/15	2/5/15	2/3/15	2/5/15	2/3/15	2/5/15	2/5/15
	2/4/15	2/4/15	2/6/15	2/4/15	2/6/15	2/4/15	2/6/15	2/6/15
	2/5/15	2/5/15	2/9/15	2/5/15	2/9/15	2/5/15	2/9/15	2/9/15
	2/6/15	2/6/15	2/10/15	2/6/15	2/10/15	2/6/15	2/10/15	2/10/15
	2/7/15	WEEKEND						
	2/8/15	WEEKEND						
7	2/9/15	2/9/15	2/11/15	2/9/15	2/11/15	2/9/15	2/12/15	2/11/15
	2/10/15	2/10/15	2/12/15	2/10/15	2/12/15	2/10/15	2/12/15	2/12/15
	2/11/15	2/11/15	2/13/15	2/11/15	2/13/15	2/11/15	2/13/15	2/13/15
	2/12/15	2/12/15	2/16/15	2/12/15	2/17/15	2/12/15	2/16/15	2/16/15
	2/13/15	2/13/15	2/17/15	2/13/15	2/17/15	2/13/15	2/17/15	2/17/15
	2/14/15	WEEKEND						
	2/15/15	WEEKEND						
8	2/16/15	2/16/15	2/18/15	No Fix	2/18/15	2/16/15	2/18/15	2/18/15
	2/17/15	2/17/15	2/19/15	2/17/15	2/19/15	2/17/15	2/19/15	2/19/15
	2/18/15	2/18/15	2/20/15	2/18/15	2/20/15	2/18/15	2/20/15	2/20/15
	2/19/15	2/19/15	2/23/15	2/19/15	2/23/15	2/19/15	2/23/15	2/23/15
	2/20/15	2/20/15	2/24/15	2/20/15	2/24/15	2/20/15	2/24/15	2/24/15
	2/21/15	WEEKEND						
	2/22/15	WEEKEND						
9	2/23/15	2/23/15	2/25/15	2/23/15	2/25/15	2/23/15	2/25/15	2/25/15
	2/24/15	2/24/15	2/26/15	2/24/15	2/26/15	2/24/15	2/26/15	2/26/15
	2/25/15	2/25/15	2/27/15	2/25/15	2/27/15	2/25/15	2/27/15	2/27/15
	2/26/15	2/26/15	3/2/15	2/26/15	3/2/15	2/26/15	3/2/15	3/2/15
	2/27/15	2/27/15	3/3/15	2/27/15	3/3/15	2/27/15	3/3/15	3/3/15
	2/28/15	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 fix date (unless altered by a public holiday).

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2015		Value Dates						
Week Number	March	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	3/1/15	WEEKEND						
10	3/2/15	3/2/15	3/4/15	3/2/15	3/4/15	3/2/15	3/4/15	3/4/15
	3/3/15	3/3/15	3/5/15	3/3/15	3/5/15	3/3/15	3/5/15	3/5/15
	3/4/15	3/4/15	3/6/15	3/4/15	3/6/15	3/4/15	3/6/15	3/6/15
	3/5/15	3/5/15	3/9/15	3/5/15	3/9/15	3/5/15	3/9/15	3/9/15
	3/6/15	3/6/15	3/10/15	3/6/15	3/10/15	3/6/15	3/10/15	3/10/15
	3/7/15	WEEKEND						
	3/8/15	WEEKEND						
11	3/9/15	3/9/15	3/11/15	3/9/15	3/11/15	3/9/15	3/11/15	3/11/15
	3/10/15	3/10/15	3/12/15	3/10/15	3/12/15	3/10/15	3/12/15	3/12/15
	3/11/15	3/11/15	3/13/15	3/11/15	3/13/15	3/11/15	3/13/15	3/13/15
	3/12/15	3/12/15	3/16/15	3/12/15	3/16/15	3/12/15	3/16/15	3/16/15
	3/13/15	3/13/15	3/17/15	3/13/15	3/17/15	3/13/15	3/17/15	3/17/15
	3/14/15	WEEKEND						
	3/15/15	WEEKEND						
12	3/16/15	3/16/15	3/18/15	3/16/15	3/18/15	3/16/15	3/18/15	3/18/15
	3/17/15	3/17/15	3/19/15	3/17/15	3/19/15	3/17/15	3/19/15	3/19/15
	3/18/15	3/18/15	3/20/15	3/18/15	3/20/15	3/18/15	3/20/15	3/20/15
	3/19/15	3/19/15	3/23/15	3/19/15	3/23/15	3/19/15	3/23/15	3/23/15
	3/20/15	3/20/15	3/24/15	3/20/15	3/24/15	3/20/15	3/24/15	3/24/15
	3/21/15	WEEKEND						
	3/22/15	WEEKEND						
13	3/23/15	3/23/15	3/25/15	3/23/15	3/25/15	3/23/15	3/25/15	3/25/15
	3/24/15	3/24/15	3/26/15	3/24/15	3/26/15	3/24/15	3/26/15	3/26/15
	3/25/15	3/25/15	3/27/15	3/25/15	3/27/15	3/25/15	3/27/15	3/27/15
	3/26/15	3/26/15	3/30/15	3/26/15	3/30/15	3/26/15	3/30/15	3/30/15
	3/27/15	3/27/15	3/31/15	3/27/15	3/31/15	3/27/15	3/31/15	3/31/15
	3/28/15	WEEKEND						
	3/29/15	WEEKEND						
14	3/30/15	3/30/15	4/1/15	3/30/15	4/1/15	3/30/15	4/1/15	4/1/15
	3/31/15	3/31/15	4/2/15	3/31/15	4/2/15	3/31/15	4/2/15	4/2/15

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 fix date (unless altered by a public holiday).

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2015		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	4/1/15	4/1/15	4/7/15	4/1/15	4/7/15	4/1/15	4/7/15	4/7/15
	4/2/15	4/2/15	4/8/15	4/2/15	4/8/15	4/2/15	4/8/15	4/8/15
	4/3/15	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix
	4/4/15	WEEKEND						
	4/5/15	WEEKEND						
15	4/6/15	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix
	4/7/15	4/7/15	4/9/15	4/7/15	4/9/15	4/7/15	4/9/15	4/9/15
	4/8/15	4/8/15	4/10/15	4/8/15	4/10/15	4/8/15	4/10/15	4/10/15
	4/9/15	4/9/15	4/13/15	4/9/15	4/13/15	4/9/15	4/13/15	4/13/15
	4/10/15	4/10/15	4/14/15	4/10/15	4/14/15	4/10/15	4/14/15	4/14/15
	4/11/15	WEEKEND						
	4/12/15	WEEKEND						
16	4/13/15	4/13/15	4/15/15	4/13/15	4/15/15	4/13/15	4/15/15	4/15/15
	4/14/15	4/14/15	4/16/15	4/14/15	4/16/15	4/14/15	4/16/15	4/16/15
	4/15/15	4/15/15	4/17/15	4/15/15	4/17/15	4/15/15	4/17/15	4/17/15
	4/16/15	4/16/15	4/20/15	4/16/15	4/20/15	4/16/15	4/20/15	4/20/15
	4/17/15	4/17/15	4/21/15	4/17/15	4/21/15	4/17/15	4/21/15	4/21/15
	4/18/15	WEEKEND						
	4/19/15	WEEKEND						
17	4/20/15	4/20/15	4/22/15	4/20/15	4/22/15	4/20/15	4/22/15	4/22/15
	4/21/15	4/21/15	4/23/15	4/21/15	4/23/15	4/21/15	4/23/15	4/23/15
	4/22/15	4/22/15	4/24/15	4/22/15	4/24/15	4/22/15	4/24/15	4/24/15
	4/23/15	4/23/15	4/27/15	4/23/15	4/27/15	4/23/15	4/27/15	4/27/15
	4/24/15	4/24/15	4/28/15	4/24/15	4/28/15	4/24/15	4/28/15	4/28/15
	4/25/15	WEEKEND						
	4/26/15	WEEKEND						
18	4/27/15	4/27/15	4/29/15	4/27/15	4/29/15	4/27/15	4/30/15	4/29/15
	4/28/15	4/28/15	4/30/15	4/28/15	4/30/15	4/28/15	4/30/15	4/30/15
	4/29/15	4/29/15	5/5/15	4/29/15	5/1/15	4/29/15	5/1/15	5/5/15
	4/30/15	4/30/15	5/5/15	4/30/15	5/5/15	4/30/15	5/7/15	5/5/15

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 fix date (unless altered by a public holiday).

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2015		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	5/1/15	No Fix	5/6/15	5/1/15	5/6/15	5/1/15	5/7/15	5/6/15
	5/2/15	WEEKEND						
	5/3/15	WEEKEND						
19	5/4/15	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix
	5/5/15	5/5/15	5/7/15	5/5/15	5/7/15	5/5/15	5/7/15	5/7/15
	5/6/15	5/6/15	5/8/15	5/6/15	5/8/15	5/6/15	5/8/15	5/8/15
	5/7/15	5/7/15	5/11/15	5/7/15	5/11/15	5/7/15	5/11/15	5/11/15
	5/8/15	5/8/15	5/12/15	5/8/15	5/12/15	5/8/15	5/12/15	5/12/15
	5/9/15	WEEKEND						
	5/10/15	WEEKEND						
20	5/11/15	5/11/15	5/13/15	5/11/15	5/13/15	5/11/15	5/13/15	5/13/15
	5/12/15	5/12/15	5/14/15	5/12/15	5/14/15	5/12/15	5/14/15	5/15/15
	5/13/15	5/13/15	5/15/15	5/13/15	5/15/15	5/13/15	5/15/15	5/15/15
	5/14/15	5/14/15	5/18/15	5/14/15	5/18/15	5/14/15	5/18/15	5/18/15
	5/15/15	5/15/15	5/19/15	5/15/15	5/19/15	5/15/15	5/19/15	5/19/15
	5/16/15	WEEKEND						
	5/17/15	WEEKEND						
21	5/18/15	5/18/15	5/20/15	5/18/15	5/20/15	5/18/15	5/20/15	5/20/15
	5/19/15	5/19/15	5/21/15	5/19/15	5/21/15	5/19/15	5/21/15	5/21/15
	5/20/15	5/20/15	5/22/15	5/20/15	5/22/15	5/20/15	5/22/15	5/22/15
	5/21/15	5/21/15	5/26/15	5/21/15	5/26/15	5/21/15	5/26/15	5/26/15
	5/22/15	5/22/15	5/27/15	5/22/15	5/27/15	5/22/15	5/27/15	5/27/15
	5/23/15	WEEKEND						
	5/24/15	WEEKEND						
22	5/25/15	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix
	5/26/15	5/26/15	5/28/15	5/26/15	5/28/15	5/26/15	5/28/15	5/28/15
	5/27/15	5/27/15	5/29/15	5/27/15	5/29/15	5/27/15	5/29/15	5/29/15
	5/28/15	5/28/15	6/1/15	5/28/15	6/1/15	5/28/15	6/1/15	6/1/15
	5/29/15	5/29/15	6/2/15	5/29/15	6/2/15	5/29/15	6/2/15	6/2/15
	5/30/15	WEEKEND						
	5/31/15	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 fix date (unless altered by a public holiday).

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2015		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	6/1/15	6/1/15	6/3/15	6/1/15	6/3/15	6/1/15	6/3/15	6/3/15
	6/2/15	6/2/15	6/4/15	6/2/15	6/4/15	6/2/15	6/4/15	6/4/15
	6/3/15	6/3/15	6/5/15	6/3/15	6/5/15	6/3/15	6/5/15	6/5/15
	6/4/15	6/4/15	6/8/15	6/4/15	6/8/15	6/4/15	6/8/15	6/8/15
	6/5/15	6/5/15	6/9/15	6/5/15	6/9/15	6/5/15	6/9/15	6/9/15
	6/6/15	WEEKEND						
	6/7/15	WEEKEND						
24	6/8/15	6/8/15	6/10/15	6/8/15	6/10/15	6/8/15	6/10/15	6/10/15
	6/9/15	6/9/15	6/11/15	6/9/15	6/11/15	6/9/15	6/11/15	6/11/15
	6/10/15	6/10/15	6/12/15	6/10/15	6/12/15	6/10/15	6/12/15	6/12/15
	6/11/15	6/11/15	6/15/15	6/11/15	6/15/15	6/11/15	6/15/15	6/15/15
	6/12/15	6/12/15	6/16/15	6/12/15	6/16/15	6/12/15	6/16/15	6/16/15
	6/13/15	WEEKEND						
	6/14/15	WEEKEND						
25	6/15/15	6/15/15	6/17/15	6/15/15	6/17/15	6/15/15	6/17/15	6/17/15
	6/16/15	6/16/15	6/18/15	6/16/15	6/18/15	6/16/15	6/18/15	6/18/15
	6/17/15	6/17/15	6/19/15	6/17/15	6/19/15	6/17/15	6/19/15	6/19/15
	6/18/15	6/18/15	6/22/15	6/18/15	6/22/15	6/18/15	6/22/15	6/22/15
	6/19/15	6/19/15	6/23/15	6/19/15	6/23/15	6/19/15	6/23/15	6/23/15
	6/20/15	WEEKEND						
	6/21/15	WEEKEND						
26	6/22/15	6/22/15	6/24/15	6/22/15	6/24/15	6/22/15	6/24/15	6/24/15
	6/23/15	6/23/15	6/25/15	6/23/15	6/25/15	6/23/15	6/25/15	6/25/15
	6/24/15	6/24/15	6/26/15	6/24/15	6/26/15	6/24/15	6/26/15	6/26/15
	6/25/15	6/25/15	6/29/15	6/25/15	6/29/15	6/25/15	6/29/15	6/29/15
	6/26/15	6/26/15	6/30/15	6/26/15	6/30/15	6/26/15	6/30/15	6/30/15
	6/27/15	WEEKEND						
	6/28/15	WEEKEND						
27	6/29/15	6/29/15	7/1/15	6/29/15	7/1/15	6/29/15	7/1/15	7/1/15
	6/30/15	6/30/15	7/2/15	6/30/15	7/2/15	6/30/15	7/2/15	7/2/15

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 fix date (unless altered by a public holiday).

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2015		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	7/1/15	7/1/15	7/3/15	7/1/15	7/3/15	7/1/15	7/3/15	7/3/15
	7/2/15	7/2/15	7/6/15	7/2/15	7/6/15	7/2/15	7/6/15	7/6/15
	7/3/15	7/3/15	7/7/15	7/3/15	7/7/15	7/3/15	7/7/15	7/7/15
	7/4/15	WEEKEND						
	7/5/15	WEEKEND						
28	7/6/15	7/6/15	7/8/15	7/6/15	7/8/15	7/6/15	7/8/15	7/8/15
	7/7/15	7/7/15	7/9/15	7/7/15	7/9/15	7/7/15	7/9/15	7/9/15
	7/8/15	7/8/15	7/10/15	7/8/15	7/10/15	7/8/15	7/10/15	7/10/15
	7/9/15	7/9/15	7/13/15	7/9/15	7/13/15	7/9/15	7/13/15	7/13/15
	7/10/15	7/10/15	7/14/15	7/10/15	7/14/15	7/10/15	7/14/15	7/14/15
	7/11/15	WEEKEND						
	7/12/15	WEEKEND						
29	7/13/15	7/13/15	7/15/15	7/13/15	7/15/15	7/13/15	7/15/15	7/15/15
	7/14/15	7/14/15	7/16/15	7/14/15	7/16/15	7/14/15	7/16/15	7/16/15
	7/15/15	7/15/15	7/17/15	7/15/15	7/17/15	7/15/15	7/17/15	7/17/15
	7/16/15	7/16/15	7/20/15	7/16/15	7/20/15	7/16/15	7/21/15	7/20/15
	7/17/15	7/17/15	7/21/15	7/17/15	7/21/15	7/17/15	7/21/15	7/21/15
	7/18/15	WEEKEND						
	7/19/15	WEEKEND						
30	7/20/15	7/20/15	7/22/15	7/20/15	7/22/15	7/20/15	7/22/15	7/22/15
	7/21/15	7/21/15	7/23/15	7/21/15	7/23/15	7/21/15	7/23/15	7/23/15
	7/22/15	7/22/15	7/24/15	7/22/15	7/24/15	7/22/15	7/24/15	7/24/15
	7/23/15	7/23/15	7/27/15	7/23/15	7/27/15	7/23/15	7/27/15	7/27/15
	7/24/15	7/24/15	7/28/15	7/24/15	7/28/15	7/24/15	7/28/15	7/28/15
	7/25/15	WEEKEND						
	7/26/15	WEEKEND						
31	7/27/15	7/27/15	7/29/15	7/27/15	7/29/15	7/27/15	7/29/15	7/29/15
	7/28/15	7/28/15	7/30/15	7/28/15	7/30/15	7/28/15	7/30/15	7/30/15
	7/29/15	7/29/15	7/31/15	7/29/15	7/31/15	7/29/15	7/31/15	7/31/15
	7/30/15	7/30/15	8/3/15	7/30/15	8/3/15	7/30/15	8/3/15	8/3/15
	7/31/15	7/31/15	8/4/15	7/31/15	8/4/15	7/31/15	8/4/15	8/4/15

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 fix date (unless altered by a public holiday).

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2015		Value Dates						
Week Number	August	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	8/1/15	WEEKEND						
	8/2/15	WEEKEND						
32	8/3/15	8/3/15	8/5/15	8/3/15	8/5/15	8/3/15	8/5/15	8/5/15
	8/4/15	8/4/15	8/6/15	8/4/15	8/6/15	8/4/15	8/6/15	8/6/15
	8/5/15	8/5/15	8/7/15	8/5/15	8/7/15	8/5/15	8/7/15	8/7/15
	8/6/15	8/6/15	8/10/15	8/6/15	8/10/15	8/6/15	8/10/15	8/10/15
	8/7/15	8/7/15	8/11/15	8/7/15	8/11/15	8/7/15	8/11/15	8/11/15
	8/8/15	WEEKEND						
	8/9/15	WEEKEND						
33	8/10/15	8/10/15	8/12/15	8/10/15	8/12/15	8/10/15	8/12/15	8/12/15
	8/11/15	8/11/15	8/13/15	8/11/15	8/13/15	8/11/15	8/13/15	8/13/15
	8/12/15	8/12/15	8/14/15	8/12/15	8/14/15	8/12/15	8/14/15	8/14/15
	8/13/15	8/13/15	8/17/15	8/13/15	8/17/15	8/13/15	8/17/15	8/17/15
	8/14/15	8/14/15	8/18/15	8/14/15	8/18/15	8/14/15	8/18/15	8/18/15
	8/15/15	WEEKEND						
	8/16/15	WEEKEND						
34	8/17/15	8/17/15	8/19/15	8/17/15	8/19/15	8/17/15	8/19/15	8/19/15
	8/18/15	8/18/15	8/20/15	8/18/15	8/20/15	8/18/15	8/20/15	8/20/15
	8/19/15	8/19/15	8/21/15	8/19/15	8/21/15	8/19/15	8/21/15	8/21/15
	8/20/15	8/20/15	8/24/15	8/20/15	8/24/15	8/20/15	8/24/15	8/24/15
	8/21/15	8/21/15	8/25/15	8/21/15	8/25/15	8/21/15	8/25/15	8/25/15
	8/22/15	WEEKEND						
	8/23/15	WEEKEND						
35	8/24/15	8/24/15	8/26/15	8/24/15	8/26/15	8/24/15	8/26/15	8/26/15
	8/25/15	8/25/15	8/27/15	8/25/15	8/27/15	8/25/15	8/27/15	8/27/15
	8/26/15	8/26/15	8/28/15	8/26/15	8/28/15	8/26/15	8/28/15	8/28/15
	8/27/15	8/27/15	9/1/15	8/27/15	9/1/15	8/27/15	9/1/15	9/1/15
	8/28/15	8/28/15	9/2/15	8/28/15	9/2/15	8/28/15	9/2/15	9/2/15
	8/29/15	WEEKEND						
	8/30/15	WEEKEND						
36	8/31/15	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix

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NOTE (2): All maturities for JPY and CHF have value dates that are T+2 relative to the fix date (unless altered by a public holiday).

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2015		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	9/1/15	9/1/15	9/3/15	9/1/15	9/3/15	9/1/15	9/3/15	9/3/15
	9/2/15	9/2/15	9/4/15	9/2/15	9/4/15	9/2/15	9/4/15	9/4/15
	9/3/15	9/3/15	9/7/15	9/3/15	9/8/15	9/3/15	9/7/15	9/7/15
	9/4/15	9/4/15	9/8/15	9/4/15	9/8/15	9/4/15	9/8/15	9/8/15
	9/5/15	WEEKEND						
	9/6/15	WEEKEND						
37	9/7/15	9/7/15	9/9/15	No Fix	9/9/15	9/7/15	9/9/15	9/9/15
	9/8/15	9/8/15	9/10/15	9/8/15	9/10/15	9/8/15	9/10/15	9/10/15
	9/9/15	9/9/15	9/11/15	9/9/15	9/11/15	9/9/15	9/11/15	9/11/15
	9/10/15	9/10/15	9/14/15	9/10/15	9/14/15	9/10/15	9/14/15	9/14/15
	9/11/15	9/11/15	9/15/15	9/11/15	9/15/15	9/11/15	9/15/15	9/15/15
	9/12/15	WEEKEND						
	9/13/15	WEEKEND						
38	9/14/15	9/14/15	9/16/15	9/14/15	9/16/15	9/14/15	9/16/15	9/16/15
	9/15/15	9/15/15	9/17/15	9/15/15	9/17/15	9/15/15	9/17/15	9/17/15
	9/16/15	9/16/15	9/18/15	9/16/15	9/18/15	9/16/15	9/18/15	9/18/15
	9/17/15	9/17/15	9/21/15	9/17/15	9/21/15	9/17/15	9/24/15	9/21/15
	9/18/15	9/18/15	9/22/15	9/18/15	9/22/15	9/18/15	9/24/15	9/22/15
	9/19/15	WEEKEND						
	9/20/15	WEEKEND						
39	9/21/15	9/21/15	9/23/15	9/21/15	9/23/15	9/21/15	9/24/15	9/23/15
	9/22/15	9/22/15	9/24/15	9/22/15	9/24/15	9/22/15	9/24/15	9/24/15
	9/23/15	9/23/15	9/25/15	9/23/15	9/25/15	9/23/15	9/25/15	9/25/15
	9/24/15	9/24/15	9/28/15	9/24/15	9/28/15	9/24/15	9/28/15	9/28/15
	9/25/15	9/25/15	9/29/15	9/25/15	9/29/15	9/25/15	9/29/15	9/29/15
	9/26/15	WEEKEND						
	9/27/15	WEEKEND						
40	9/28/15	9/28/15	9/30/15	9/28/15	9/30/15	9/28/15	9/30/15	9/30/15
	9/29/15	9/29/15	10/1/15	9/29/15	10/1/15	9/29/15	10/1/15	10/1/15
	9/30/15	9/30/15	10/2/15	9/30/15	10/2/15	9/30/15	10/2/15	10/2/15

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 fix date (unless altered by a public holiday).

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2015		Value Dates						
Week Number	October	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
40	10/1/15	10/1/15	10/5/15	10/1/15	10/5/15	10/1/15	10/5/15	10/5/15
	10/2/15	10/2/15	10/6/15	10/2/15	10/6/15	10/2/15	10/6/15	10/6/15
10/3/15		WEEKEND						
10/4/15		WEEKEND						
41	10/5/15	10/5/15	10/7/15	10/5/15	10/7/15	10/5/15	10/7/15	10/7/15
	10/6/15	10/6/15	10/8/15	10/6/15	10/8/15	10/6/15	10/8/15	10/8/15
	10/7/15	10/7/15	10/9/15	10/7/15	10/9/15	10/7/15	10/9/15	10/9/15
	10/8/15	10/8/15	10/12/15	10/8/15	10/13/15	10/8/15	10/13/15	10/12/15
	10/9/15	10/9/15	10/13/15	10/9/15	10/13/15	10/9/15	10/13/15	10/13/15
10/10/15		WEEKEND						
10/11/15		WEEKEND						
42	10/12/15	10/12/15	10/14/15	No Fix	10/14/15	10/12/15	10/14/15	10/14/15
	10/13/15	10/13/15	10/15/15	10/13/15	10/15/15	10/13/15	10/15/15	10/15/15
	10/14/15	10/14/15	10/16/15	10/14/15	10/16/15	10/14/15	10/16/15	10/16/15
	10/15/15	10/15/15	10/19/15	10/15/15	10/19/15	10/15/15	10/19/15	10/19/15
	10/16/15	10/16/15	10/20/15	10/16/15	10/20/15	10/16/15	10/20/15	10/20/15
10/17/15		WEEKEND						
10/18/15		WEEKEND						
43	10/19/15	10/19/15	10/21/15	10/19/15	10/21/15	10/19/15	10/21/15	10/21/15
	10/20/15	10/20/15	10/22/15	10/20/15	10/22/15	10/20/15	10/22/15	10/22/15
	10/21/15	10/21/15	10/23/15	10/21/15	10/23/15	10/21/15	10/23/15	10/23/15
	10/22/15	10/22/15	10/26/15	10/22/15	10/26/15	10/22/15	10/26/15	10/26/15
	10/23/15	10/23/15	10/27/15	10/23/15	10/27/15	10/23/15	10/27/15	10/27/15
10/24/15		WEEKEND						
10/25/15		WEEKEND						
44	10/26/15	10/26/15	10/28/15	10/26/15	10/28/15	10/26/15	10/28/15	10/28/15
	10/27/15	10/27/15	10/29/15	10/27/15	10/29/15	10/27/15	10/29/15	10/29/15
	10/28/15	10/28/15	10/30/15	10/28/15	10/30/15	10/28/15	10/30/15	10/30/15
	10/29/15	10/29/15	11/2/15	10/29/15	11/2/15	10/29/15	11/2/15	11/2/15
	10/30/15	10/30/15	11/3/15	10/30/15	11/3/15	10/30/15	11/4/15	11/3/15
10/31/15		WEEKEND						

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2015		Value Dates						
Week Number	November	EUR		USD		GBP	JPY	CHF
		O/N	1W - 12M	O/N	1W - 12M	All Maturities	All Maturities	All Maturities
	11/1/15	WEEKEND						
45	11/2/15	11/2/15	11/4/15	11/2/15	11/4/15	11/2/15	11/4/15	11/4/15
	11/3/15	11/3/15	11/5/15	11/3/15	11/5/15	11/3/15	11/5/15	11/5/15
	11/4/15	11/4/15	11/6/15	11/4/15	11/6/15	11/4/15	11/6/15	11/6/15
	11/5/15	11/5/15	11/9/15	11/5/15	11/9/15	11/5/15	11/9/15	11/9/15
	11/6/15	11/6/15	11/10/15	11/6/15	11/10/15	11/6/15	11/10/15	11/10/15
	11/7/15	WEEKEND						
	11/8/15	WEEKEND						
46	11/9/15	11/9/15	11/11/15	11/9/15	11/12/15	11/9/15	11/11/15	11/11/15
	11/10/15	11/10/15	11/12/15	11/10/15	11/12/15	11/10/15	11/12/15	11/12/15
	11/11/15	11/11/15	11/13/15	No Fix	11/13/15	11/11/15	11/13/15	11/13/15
	11/12/15	11/12/15	11/16/15	11/12/15	11/16/15	11/12/15	11/16/15	11/16/15
	11/13/15	11/13/15	11/17/15	11/13/15	11/17/15	11/13/15	11/17/15	11/17/15
	11/14/15	WEEKEND						
	11/15/15	WEEKEND						
47	11/16/15	11/16/15	11/18/15	11/16/15	11/18/15	11/16/15	11/18/15	11/18/15
	11/17/15	11/17/15	11/19/15	11/17/15	11/19/15	11/17/15	11/19/15	11/19/15
	11/18/15	11/18/15	11/20/15	11/18/15	11/20/15	11/18/15	11/20/15	11/20/15
	11/19/15	11/19/15	11/23/15	11/19/15	11/23/15	11/19/15	11/24/15	11/23/15
	11/20/15	11/20/15	11/24/15	11/20/15	11/24/15	11/20/15	11/24/15	11/24/15
	11/21/15	WEEKEND						
	11/22/15	WEEKEND						
48	11/23/15	11/23/15	11/25/15	11/23/15	11/25/15	11/23/15	11/25/15	11/25/15
	11/24/15	11/24/15	11/26/15	11/24/15	11/27/15	11/24/15	11/26/15	11/26/15
	11/25/15	11/25/15	11/27/15	11/25/15	11/27/15	11/25/15	11/27/15	11/27/15
	11/26/15	11/26/15	11/30/15	No Fix	11/30/15	11/26/15	11/30/15	11/30/15
	11/27/15	11/27/15	12/1/15	11/27/15	12/1/15	11/27/15	12/1/15	12/1/15
	11/28/15	WEEKEND						
	11/29/15	WEEKEND						
49	11/30/15	11/30/15	12/2/15	11/30/15	12/2/15	11/30/15	12/2/15	12/2/15

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2015		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	12/1/15	12/1/15	12/3/15	12/1/15	12/3/15	12/1/15	12/3/15	12/3/15
	12/2/15	12/2/15	12/4/15	12/2/15	12/4/15	12/2/15	12/4/15	12/4/15
	12/3/15	12/3/15	12/7/15	12/3/15	12/7/15	12/3/15	12/7/15	12/7/15
	12/4/15	12/4/15	12/8/15	12/4/15	12/8/15	12/4/15	12/8/15	12/8/15
	12/5/15	WEEKEND						
	12/6/15	WEEKEND						
50	12/7/15	12/7/15	12/9/15	12/7/15	12/9/15	12/7/15	12/9/15	12/9/15
	12/8/15	12/8/15	12/10/15	12/8/15	12/10/15	12/8/15	12/10/15	12/10/15
	12/9/15	12/9/15	12/11/15	12/9/15	12/11/15	12/9/15	12/11/15	12/11/15
	12/10/15	12/10/15	12/14/15	12/10/15	12/14/15	12/10/15	12/14/15	12/14/15
	12/11/15	12/11/15	12/15/15	12/11/15	12/15/15	12/11/15	12/15/15	12/15/15
	12/12/15	WEEKEND						
	12/13/15	WEEKEND						
51	12/14/15	12/14/15	12/16/15	12/14/15	12/16/15	12/14/15	12/16/15	12/16/15
	12/15/15	12/15/15	12/17/15	12/15/15	12/17/15	12/15/15	12/17/15	12/17/15
	12/16/15	12/16/15	12/18/15	12/16/15	12/18/15	12/16/15	12/18/15	12/18/15
	12/17/15	12/17/15	12/21/15	12/17/15	12/21/15	12/17/15	12/21/15	12/21/15
	12/18/15	12/18/15	12/22/15	12/18/15	12/22/15	12/18/15	12/22/15	12/22/15
	12/19/15	WEEKEND						
	12/20/15	WEEKEND						
52	12/21/15	12/21/15	12/23/15	12/21/15	12/23/15	12/21/15	12/24/15	12/23/15
	12/22/15	12/22/15	12/24/15	12/22/15	12/24/15	12/22/15	12/24/15	12/24/15
	12/23/15	12/23/15	12/29/15	12/23/15	12/29/15	12/23/15	12/29/15	12/29/15
	12/24/15	12/24/15	12/30/15	12/24/15	12/30/15	12/24/15	12/30/15	12/30/15
	12/25/15	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix
	12/26/15	WEEKEND						
	12/27/15	WEEKEND						
53	12/28/15	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix
	12/29/15	12/29/15	12/31/15	12/29/15	12/31/15	12/29/15	1/4/16	12/31/15
	12/30/15	12/30/15	1/4/16	12/30/15	1/4/16	12/30/15	1/4/16	1/4/16
	12/31/15	12/31/15	1/5/16	12/31/15	1/5/16	12/31/15	1/5/16	1/5/16
	1/1/16	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix	No Fix

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 fix date (unless altered by a public holiday).