

ICE Swap Rate Holiday Calendar 2020



Date	Day	Holiday	EURRATES 1100	EURRATES 1200	GBPRATES 1100	USD RATES 1100	USD SPREADS 1100	USD RATES 1500
01-Jan-2020	Wednesday	New Year's Day Bank Holiday	x	x	x	x	x	x
20-Jan-2020	Monday	Martin Luther King Jr. Day	✓	✓	✓	x	x	x
17-Feb-2020	Monday	Presidents' Day	✓	✓	✓	x	x	x
09-Apr-2020	Thursday	US Early Close (Good Friday)	✓	✓	✓	✓	✓	x
10-Apr-2020	Friday	Good Friday	x	x	x	x	x	x
13-Apr-2020	Monday	Easter Monday	x	x	x	✓	✓	✓
01-May-2020	Friday	Labour Day	x	x	✓	✓	✓	✓
08-May-2020	Friday	VE Day 75th Anniversary	✓	✓	x	✓	✓	✓
22-May-2020	Friday	US Early Close (Memorial Day)	✓	✓	✓	✓	✓	x
25-May-2020	Monday	US Memorial Day / UK Bank Holiday	✓	✓	x	x	x	x
02-Jul-2020	Thursday	US Early Close (Independence Day)	✓	✓	✓	✓	✓	x
03-Jul-2020	Friday	Independence Day	✓	✓	✓	x	x	x
31-Aug-2020	Monday	Summer Bank Holiday	✓	✓	x	✓	✓	✓
07-Sep-2020	Monday	Labor Day	✓	✓	✓	x	x	x
12-Oct-2020	Monday	Columbus Day	✓	✓	✓	x	x	x
11-Nov-2020	Wednesday	Veterans Day	✓	✓	✓	x	x	x
26-Nov-2020	Thursday	Thanksgiving Day	✓	✓	✓	x	x	x
27-Nov-2020	Friday	US Early Close (Thanksgiving)	✓	✓	✓	✓	✓	x
24-Dec-2020	Thursday	US Early Close (Christmas Day)	✓	✓	✓	✓	✓	x
25-Dec-2020	Friday	Christmas Day	x	x	x	x	x	x
28-Dec-2020	Monday	Boxing Day (substitute day)	✓	✓	x	✓	✓	✓
31-Dec-2020	Thursday	US Early Close (New Year's Day)	✓	✓	✓	✓	✓	x

Key	
✓	All Fixings Published
x	No Fixings Published