

ICE Swap Rate Holiday Calendar 2021



Date	Day	Holiday	EURRATES 1100	EURRATES 1200	GBPRATES 1100	USDRATES 1100	USDSPREADS 1100	USDRATES 1500
01-Jan-2021	Friday	New Year's Day Bank Holiday	✗	✗	✗	✗	✗	✗
18-Jan-2021	Monday	Martin Luther King Jr. Day	✓	✓	✓	✗	✗	✗
15-Feb-2021	Monday	Presidents' Day	✓	✓	✓	✗	✗	✗
02-Apr-2021	Friday	Good Friday	✗	✗	✗	✓	✓	✗
05-Apr-2021	Monday	Easter Monday	✗	✗	✗	✓	✓	✓
03-May-2021	Monday	Early May Bank Holiday	✓	✓	✗	✓	✓	✓
28-May-2021	Friday	US Early Close (Memorial Day)	✓	✓	✓	✓	✓	✗
31-May-2021	Monday	US Memorial Day / UK Spring Bank Holiday	✓	✓	✗	✗	✗	✗
02-Jul-2021	Friday	US Early Close (Independence Day)	✓	✓	✓	✓	✓	✗
05-Jul-2021	Monday	Independence Day	✓	✓	✓	✗	✗	✗
30-Aug-2021	Monday	Summer Bank Holiday	✓	✓	✗	✓	✓	✓
06-Sep-2021	Monday	Labor Day	✓	✓	✓	✗	✗	✗
11-Oct-2021	Monday	Columbus Day	✓	✓	✓	✗	✗	✗
11-Nov-2021	Thursday	Veterans Day	✓	✓	✓	✗	✗	✗
25-Nov-2021	Thursday	Thanksgiving Day	✓	✓	✓	✗	✗	✗
26-Nov-2021	Friday	US Early Close (Thanksgiving)	✓	✓	✓	✓	✓	✗
23-Dec-2021	Thursday	US Early Close Christmas Day (US Observed)	✓	✓	✓	✓	✓	✗
24-Dec-2021	Friday	Christmas Day (US Observed)	✓	✓	✓	✗	✗	✗
27-Dec-2021	Monday	Christmas Day (UK Observed)	✓	✓	✗	✓	✓	✓
28-Dec-2021	Tuesday	Boxing Day (UK Observed)	✓	✓	✗	✓	✓	✓
31-Dec-2021	Friday	US Early Close (New Year's Day)	✓	✓	✓	✓	✓	✗

Key	
✓	All Fixings Published
✗	No Fixings Published