

ICE Swap Rate® Holiday Calendar Q3 and Q4 2023



| Date | Day | Holiday | EUR EURIBOR 1100 | EUR EURIBOR 1200 | GBP SONIA* 1100 | GBP SONIA* Spread Adjusted | USD SOFR** 1100 | USD SOFR Spread Adjusted** 1100 |
|-------------|----------|---------------------|------------------|------------------|-----------------|----------------------------|-----------------|---------------------------------|
| 04-Jul-2023 | Tuesday | Independence Day | ✓ | ✓ | ✓ | ✓ | ✗ | ✗ |
| 28-Aug-2023 | Monday | Summer Bank Holiday | ✓ | ✓ | ✗ | ✗ | ✓ | ✓ |
| 04-Sep-2023 | Monday | Labor Day | ✓ | ✓ | ✓ | ✓ | ✗ | ✗ |
| 09-Oct-2023 | Monday | Columbus Day | ✓ | ✓ | ✓ | ✓ | ✗ | ✗ |
| 23-Nov-2023 | Thursday | Thanksgiving Day | ✓ | ✓ | ✓ | ✓ | ✗ | ✗ |
| 25-Dec-2023 | Monday | Christmas Day | ✗ | ✗ | ✗ | ✗ | ✗ | ✗ |
| 26-Dec-2023 | Tuesday | Boxing Day | ✗ | ✗ | ✗ | ✗ | ✓ | ✓ |

| Key | |
|-----|---------------------|
| ✓ | All Rates Published |
| ✗ | No Rates Published |

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