

ICE Swap Rate® Holiday Calendar 2024



Date	Day	Holiday	EUR EURIBOR 1100	EUR ESTR 1100	EUR EURIBOR 1200	GBP SONIA* 1100	GBP SONIA* Spread Adjusted	USD SOFR** 1100	USD SOFR Spread Adjusted** 1100	USD SOFR Spreads** 1100
01-Jan-2024	Monday	New Year's Day	x		x	x	x	x	x	
15-Jan-2024	Monday	Martin Luther King Day	✓		✓	✓	✓	x	x	
19-Feb-2024	Monday	Presidents Day	✓		✓	✓	✓	x	x	
29-Mar-2024	Friday	Good Friday	x		x	x	x	x	x	
01-Apr-2024	Monday	Easter Monday	x		x	x	x	✓	✓	
01-May-2024	Wednesday	Labor Day	x		x	✓	✓	✓	✓	
06-May-2024	Monday	Early May Bank Holiday	✓		✓	x	x	✓	✓	
27-May-2024	Monday	Spring Bank Holiday/Memorial Day	✓		✓	x	x	x	x	
19-Jun-2024	Wednesday	Juneteenth	✓		✓	✓	✓	x	x	
04-Jul-2024	Thursday	U.S. Independence Day	✓	✓	✓	✓	✓	x	x	x
26-Aug-2024	Monday	Summer Bank Holiday	✓	✓	✓	x	x	✓	✓	✓
02-Sep-2024	Monday	Labor Day	✓	✓	✓	✓	✓	x	x	x
14-Oct-2024	Monday	Columbus Day	✓	✓	✓	✓	✓	x	x	x
11-Nov-2024	Monday	Veterans Day	✓	✓	✓	✓	✓	x	x	x
28-Nov-2024	Thursday	Thanksgiving Day	✓	✓	✓	✓	✓	x	x	x
25-Dec-2024	Wednesday	Christmas Day	x	x	x	x	x	x	x	x
26-Dec-2024	Thursday	Boxing Day	x	x	x	x	x	✓	✓	✓

Key	
✓	All Rates Published
x	No Rates Published

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