

Value Dates Schedule 2012

This table shows value dates which differ from the normal two London business days as well as value dates not affected by nearby or intervening holidays.

*No fixings will be held on the days designated as UK bank holidays.

**There will be no PM fixings on 30 Dec 2011 and 24 & 31 Dec 2012..

Contract Date	Value Date	Holiday*
Thursday 29-Dec-11	Tuesday 3-Jan-12	New Year UK/US 2 Jan
**Friday 30-Dec-11	Wednesday 4-Jan-12	New Year UK/US 2 Jan
Thursday 12-Jan-12	Tuesday 17-Jan-12	M.L. King, Jr. Day US 16 Jan
Friday 13-Jan-12	Tuesday 17-Jan-12	M.L. King, Jr. Day US 16 Jan
Thursday 16-Feb-12	Tuesday 21-Feb-12	Presidents' Day US 20 Feb
Friday 17-Feb-12	Tuesday 21-Feb-12	Presidents' Day US 20 Feb
Wednesday 4-Apr-12	Tuesday 10-Apr-12	Good Friday/Easter Monday UK 6/9 Apr
Thursday 5-Apr-12	Wednesday 11-Apr-12	Good Friday/Easter Monday UK 6/9 Apr
Thursday 3-May-12	Tuesday 8-May-12	May Day Bank Holiday UK 7 May
Friday 4-May-12	Wednesday 9-May-12	May Day Bank Holiday UK 7 May
Thursday 24-May-12	Tuesday 29-May-12	US Memorial Day 28 May
Friday 25-May-12	Tuesday 29-May-12	US Memorial Day 28 May
Thursday 31-May-12	Wednesday 6-Jun-12	Spring Bank Holiday/Diamond Jubilee UK 4 and 5 June
Friday 1-Jun-12	Thursday 7-Jun-12	Spring Bank Holiday/Diamond Jubilee UK 4 and 5 June
Monday 02-Jul-12	Thursday 5-Jul-12	US Independence Day 4 July
Tuesday 3-July-12	Thursday 5-Jul-12	US Independence Day 4 July
Thursday 23-Aug-12	Tuesday 28-Aug-12	Late Summer Bank Holiday UK 27

Friday 24-Aug-12	Wednesday 29-Aug-12	Late Summer Bank Holiday UK 27
Thursday 30-Aug-12	Tuesday 4-Sep-12	Labor Day US 3 Sep
Friday 31-Aug-12	Tuesday 4-Sep-12	Labor Day US 3 Sep
Thursday 4-Oct-12	Tuesday 9-Oct-12	Columbus Day US 8 Oct
Friday 5-Oct-12	Tuesday 9-Oct-12	Columbus Day US 8 Oct
Thursday 8-Nov-12	Tuesday 13-Nov-12	Veterans' Day US 12 Nov
Friday 9-Nov-12	Tuesday 13-Nov-12	Veterans' Day US 12 Nov
Tuesday 20-Nov-12	Friday 23-Nov-12	Thanksgiving US 22 Nov
Wednesday 21-Nov-12	Friday 23-Nov-12	Thanksgiving US 22 Nov
Friday 21-Dec-12	Thursday 27-Dec-12	Christmas UK 25-26 Dec / US 25 Dec
**Monday 24-Dec-12	Friday 28-Dec-12	Christmas UK 25-26 Dec / US 25 Dec
Friday 28-Dec-12	Wednesday 02-Jan-13	New Year's Day UK/US 1 Jan
**Monday 31-Dec-12	Thursday 03-Jan-13	New Year's Day UK/US 1 Jan