

Synthetic GBP and USD LIBOR Holiday Calendar 2024



Date	Day	Holiday	Synthetic GBP LIBOR*	Synthetic USD LIBOR*
01-Jan-2024	Monday	New Year's Day	×	×
29-Mar-2024	Friday	Good Friday		×
01-Apr-2024	Monday	Easter Monday		×
06-May-2024	Monday	Early May Bank Holiday		×
27-May-2024	Monday	Spring Bank Holiday		×
26-Aug-2024	Monday	Summer Bank Holiday		×

Key	
×	No Rates are published

*The FCA is requiring IBA to publish the 3-Months “synthetic” GBP LIBOR setting on a “synthetic”, unrepresentative basis for a temporary period. The FCA intends for this setting to cease on 28 March 2024.

The FCA is requiring IBA to publish each of the 1-, 3-, and 6-Months USD LIBOR settings on a “synthetic”, unrepresentative basis for a temporary period. The FCA intends for these settings to cease on 30 September 2024.

Accordingly, no holidays are shown after 30 September 2024.

See <https://www.ice.com/iba/libor> for further information.