

USD LIBOR® Holiday Calendar 2023



Date	Day	Holiday	Panel Bank USD LIBOR*
02-Jan-2023	Monday	New Year's Day (substitute day)	x
16-Jan-2023	Monday	Martin Luther King's Birthday (USD)	No O/N
20-Feb-2023	Monday	President's Day (USD)	No O/N
07-Apr-2023	Friday	Good Friday	x
10-Apr-2023	Monday	Easter Monday	x
01-May-2023	Monday	Early May Bank Holiday	x
08-May-2023	Monday	Coronation Bank Holiday	x
29-May-2023	Monday	Spring Bank Holiday / US Memorial Day	x
19-Jun-2023	Monday	Juneteenth National Independence Day	No O/N
After 30 June 2023 panel banks will stop contributing and the Overnight and 12-Months USD LIBOR settings will cease. The FCA is proposing to require the continued publication of the 1-, 3-, and 6-Months USD LIBOR settings on a "synthetic", unrepresentative basis for a temporary period after end-June 2023 until end-September 2024.			

Key	
x	No maturities published
No O/N	No Overnight maturity published (All other tenors published as normal)

*Publication of the Overnight and the 1-, 3-, 6- and 12-Months USD LIBOR settings currently continues using panel bank contributions under the "panel bank" LIBOR methodology.

IBA expects to continue to determine and publish these settings on this basis until end-June 2023, at which point panel banks will stop contributing and the Overnight and 12-Months USD LIBOR settings will cease.

The FCA has stated that it is proposing to require the continued publication of the 1-, 3-, and 6-Months USD LIBOR settings on a "synthetic", unrepresentative basis for a temporary period after end-June 2023 until end-Sept

IBA will update this calendar accordingly if and when the FCA makes further announcements regarding the potential publication of "synthetic" USD LIBOR settings after end-June 2023.