

Synthetic GBP and USD LIBOR Holiday Calendar Q3 and Q4 2023



Date	Day	Holiday	Synthetic GBP LIBOR*	Synthetic USD LIBOR*
28-Aug-2023	Monday	Summer Bank Holiday	x	x
25-Dec-2023	Monday	Christmas Day	x	x
26-Dec-2023	Tuesday	Boxing Day	x	x

Key	
x	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.

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