

LIBOR Holiday Calendar 2022



Date	Day	Holiday	Panel Bank USD	"Synthetic" GBP	"Synthetic" JPY
03-Jan-2022	Monday	New Year's Day (UK Observed)	x	x	x
17-Jan-2022	Monday	Martin Luther King's Birthday (USD)	No O/N	✓	✓
21-Feb-2022	Monday	President's Day (USD)	No O/N	✓	✓
15-Apr-2022	Friday	Good Friday	x	x	x
18-Apr-2022	Monday	Easter Monday	x	x	x
02-May-2022	Monday	Early May Bank Holiday	x	x	x
30-May-2022	Monday	Memorial Day	No O/N	✓	✓
02-Jun-2022	Thursday	Spring Bank Holiday	x	x	x
03-Jun-2022	Friday	Platinum Jubilee Bank Holiday	x	x	x
20-Jun-2022	Monday	Juneteenth National Independence Day	No O/N	✓	✓
04-Jul-2022	Monday	Independence Day (USD)	No O/N	✓	✓
29-Aug-2022	Monday	Summer Bank Holiday	x	x	x
05-Sep-2022	Monday	Labour Day (USD)	No O/N	✓	✓
10-Oct-2022	Monday	Columbus Day (USD)	No O/N	✓	✓
11-Nov-2022	Friday	Veteran's Day (USD)	No O/N	✓	✓
24-Nov-2022	Thursday	Thanksgiving Day (USD)	No O/N	✓	✓
26-Dec-2022	Monday	Christmas Day (US Observed) / Boxing Day	x	x	x
27-Dec-2022	Tuesday	Christmas Day (UK Observed)	x	x	x

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