ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS

CHF

Maturities

1 -10

Day Count (rates)

Annual 30/360 vs. 6 month Libor

For the 1 year maturity: Annual 30/360 vs. 3 month Libor

Business Days: Zürich

Business Day Convention: Modified Following

Reuters page

ISDAFIX4

Polling Window

10.30am – 11.29am London Time

Posted by

1130 London Time

Contributors

Bank of America Merrill Lynch
Barclays
Citigroup
Credit Suisse
Commerz
Goldman Sachs
JP Morgan Chase
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During the Polling Window contributors may update or amend a contributed rate by contacting Thomson Reuters directly on +44 (0) 207 542 6389. Following this window rates can not be amended or withdrawn and are considered final.

If your firm would like to become a Contributor towards the CHF ISDAFIX rate please contact Catherine Brady at ISDA (cbrady@isda.org) or Brian Martin at Thomson Reuters (brian.martin@thomsonreuters.com).

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