

# ISDAFIX CHARACTERISTICS AND CONTRIBUTOR PANELS

## EUR Euribor

### Maturities

1–10, 12, 15, 20, 25, 30

### Day count (rates)

Annual 30/360 vs. 6 month Euribor  
For the 1 year maturity: Annual  
30/360 vs. 3 month Euribor

Business Days: TARGET

Business Day Convention:  
Modified Following

### Reuters page

ISDAFIX2

### Contributors

Bank of America  
Barclays Bank  
BNP Paribas  
Citibank  
Credit Suisse  
Deutsche Bank  
Dresdner Kleinwort  
Goldman Sachs  
Hypo Vereinsbank  
JP Morgan Chase  
Morgan Stanley  
Rabobank  
Royal Bank of Scotland  
Société Générale  
UBS AG

### Polling Window

10.58am – 11.05am Frankfurt  
Time

11.58am – 12.05am Frankfurt  
Time

### Posting time

1110 Frankfurt Time  
1210 Frankfurt Time

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 Following this window rates can not be amended or withdrawn and are considered final.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 EUR Euribor ISDAFIX rate please contact Anna Dunster at ISDA ([adunster@isda.org](mailto:adunster@isda.org)) or Heather Rattray at Thomson Reuters ([Heather.Rattray@thomsonreuters.com](mailto:Heather.Rattray@thomsonreuters.com))

*Updated July 2009*