

ISDA FIX 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 Merrill Lynch
Barclays Bank
BNP Paribas
Citibank
Commerz
Credit Suisse
Deutsche Bank
Goldman Sachs
Hypo Vereinsbank
JP Morgan Chase
Morgan Stanley
Rabobank
Royal Bank of Scotland
Société Générale
UBS

Polling Window

10.58am – 11.05am Frankfurt Time

11.58am – 12.05am Frankfurt Time

Posted 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 Following this window rates can not be amended or withdrawn and are considered final.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 Catherine Brady at ISDA (cbrady@isda.org) or Brian Martin at Thomson Reuters (brian.martin@thomsonreuters.com).

Updated June 2010