ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS

EUR Euro Libor

Maturities

1 – 10, 12, 15, 20, 25, 30

Day Count

Annual 30/360 vs. 6 month Libor

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

Business Days: TARGET

Business Day Convention: Modified Following

Reuters page

ISDAFIX2

Polling Window

9.58am – 10.05am London Time
10.58am – 11.05am London Time

Posted by

1110 London Time
1110 London Time

Contributors

Barclays Bank
BNP Paribas
Citigroup
Commerz
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If your firm would like to become a Contributor towards the EUR Euro Libor 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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