

ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS

USD rates

Maturities

1 -10, 15, 20 and 30

Day Count (rates)

Semiannual 30/360 vs. 3 month Libor

Business Days: US Government
Securities Business Day

Business Day Convention:
Modified Following

Reuters page

ISDAFIX3

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Polling Window

1100 New York Time

1500 New York Time (1-year only)

Posted by

1130 New York Time

1530 New York 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 Following this window rates can not be amended or withdrawn and are considered final.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 USD rate ISDAFIX rate please contact Catherine Brady at ISDA (cbrady@isda.org) or Heather Rattray at Thomson Reuters (heather.rattray@thomsonreuters.com)

Updated February 2011