

ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS

USD spreads

Maturities

2 – 5, 7, 10

Day Count (spreads)

30/360 Semi-annual bond

Business Days: US Government
Securities Business Day

Business Day Convention:
Modified Following

Reuters page

ISDAFIX3

Contributors

Bank of America Merrill Lynch
Barclays Bank
BNP Paribas
Citigroup
Credit Suisse
Deutsche Bank
Goldman Sachs
HSBC
JP Morgan Chase
Mizuho
Morgan Stanley
Nomura
Royal Bank of Scotland
UBS
Wells Fargo

Polling Window

1100 New York Time

Posted by

1130 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 Following this window rates can not be amended or withdrawn and are considered final.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 spread ISDAFIX rate please contact Catherine Brady at ISDA (cbrady@isda.org) or Heather Rattray at Thomson Reuters (heather.rattray@thomsonreuters.com)

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