ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: USD Rates

Maturities: 1 – 10, 15, 20, and 30 years

Day Count: Semi-annual 30/360 vs 3 month Libor

Business Days: US Government Securities Business Days

Business Day Convention: Modified Following

Reuters Screen Page: ISDAFIX3

Polling Window: 11:00a.m. – 11:15a.m. New York Time
3:00p.m. – 3:15p.m. New York Time (1 year only)

Publication time: 11:30a.m. New York Time
3:30p.m. New York Time (1 year only)

Minimum Number of Contributions: 6 (temporary reduction effective 14 October 2013)

Normalisation Process:
>7 contributions 2 trimmed at the top
2 trimmed at the bottom

6-7 contributions 1 trimmed at the top
1 trimmed at the bottom

Contributors: Bank of America Merrill Lynch
Barclays
BNP Paribas
Citigroup
Credit Suisse
Deutsche Bank
Goldman Sachs
JP Morgan Chase
Morgan Stanley
UBS (AM rate only)

During the Polling Window contributors may update or amend a contributed rate by contacting ICAP directly.

As of 19th November 2013
If your firm would like to become a Contributor towards the USD ISDAFIX rate please contact Catherine Farrer at ISDA (cfarrer@isda.org).