ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: USD Spreads

Maturities: 2 – 5, 7 and 10 years

Day Count: 30/360 Semi-annual bond

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

Publication time: 11:30a.m. New York Time

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

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

If your firm would like to become a Contributor towards the USD ISDAFIX spread please contact Catherine Farrer at ISDA (cfarrer@isda.org).

As of 19th November 2013