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

As of 14 October 2013
If your firm would like to become a Contributor towards the USD ISDAFIX rate please contact Catherine Farrer at ISDA (cfarrer@isda.org).