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

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
- Credit Suisse
- Goldman Sachs
- JP Morgan Chase
- Morgan Stanley
- UBS

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 16th April 2014