ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: EUR EURIBOR

Maturities: 1 – 10, 12, 15, 20, 25 and 30 years

Day Count: For the 1 year maturity: Annual 30/360 vs 3 month Euribor
For the 2-30 year maturities: Annual 30/360 vs 6 month Euribor

Business Days: TARGET Settlement Days

Business Day Convention: Modified Following

Reuters Screen Page: ISDAFIX2

Polling Window: 10:58a.m. – 11:05a.m. Frankfurt time
11:58a.m. – 12:05p.m. Frankfurt time

Publication time: 11:10a.m. Frankfurt Time
12.10a.m. Frankfurt Time

Minimum Number of Contributions: 8

Normalisation Process: 2 trimmed at the top
2 trimmed at the bottom

Contributors: Bank of America Merrill Lynch
Barclays
BNP Paribas
Credit Suisse
Goldman Sachs
Hypo Vereinsbank
JP Morgan Chase
Morgan Stanley
Société Générale
UBS

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 Following this window rates can not be amended or withdrawn and are considered final.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

As at 28th June 2014