

**ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS**  
**CURRENCY: USD Rates**

<u>Maturities:</u>	1 – 10, 15, 20, and 30 years
<u>Day Count:</u>	Semi-annual 30/360 vs 3 month Libor
<u>Business Days:</u>	US Government Securities Business Days
<u>Business Day Convention:</u>	Modified Following
<u>Reuters Screen Page:</u>	ISDAFIX3
<u>Polling Window:</u>	11:00a.m. – 11:15a.m. New York Time 3:00p.m. – 3:15p.m. New York Time (1 year only)
<u>Publication time:</u>	11:30a.m. New York Time 3:30p.m. New York Time (1 year only)
<u>Minimum Number of Contributions:</u>	6
<u>Normalisation Process:</u>	
>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
<u>Contributors:</u>	Bank of America Merrill Lynch Barclays BNP Paribas Credit Suisse Goldman Sachs JP Morgan Chase Morgan Stanley UBS (AM rate only)

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