

## ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS

JPY

### **Maturities**

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1 – 10, 12, 15, 20, 25, 30, 35, 40

### **Day Count (spreads)**

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Semiannual actual/365 vs. 6 month Libor

Business Days: Tokyo

Business Day Convention:  
Modified Following

### **Reuters page**

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ISDAFIX1

### **Polling Window**

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0930 – 1029 Tokyo Time

1430 - 1529 Tokyo Time

### **Posted by**

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1030 Tokyo Time

1530 Tokyo Time

### **Contributors**

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Aozora Bank  
Bank of America Merrill Lynch  
Bank of Tokyo-Mitsubishi  
Barclays Bank  
BNP Paribas  
Citigroup  
Daiwa Securities  
Deutsche Bank  
Goldman Sachs  
JP Morgan  
Mizuho  
Morgan Stanley  
Nomura  
Sumitomo Mitsui  
Sumitomo Trust & Banking Corporation  
UBS

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