

ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: JPY

Maturities: 1 – 10, 12, 15, 20, 25, 30, 35 and 40 years

Day Count: Semi-annual Actual/365 vs 6 month Libor

Business Days: Tokyo

Business Day Convention: Modified Following

Reuters Screen Page: ISDAFIX1

Polling Window: 9:30a.m. – 10:29a.m. Tokyo Time
2:30p.m. – 3:29p.m. Tokyo Time

Publication time: 10:30a.m. Tokyo Time
3:30p.m. Tokyo Time

Minimum Number of Contributions: 6

Normalisation Process:
8 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 Tokyo-Mitsubishi
BNP Paribas
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