

**ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS  
CURRENCY: GBP**

<u>Maturities:</u>	1 – 10, 12, 15, 20, 25 and 30 years
<u>Day Count:</u>	For the 1 year maturity: Annual Actual/365 vs 3 month Libor For the 2-30 year maturities: Semi-annual Actual/365 vs 6 month Libor
<u>Business Days:</u>	London
<u>Business Day Convention:</u>	Modified Following
<u>Reuters Screen Page:</u>	ISDAFIX4
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