ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: GBP

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

Day Count:
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

Business Days: London

Business Day Convention: Modified Following

Reuters Screen Page: ISDAFIX4

Polling Window: 11:00a.m. – 11:05a.m. London Time

Publication time: 11.10a.m. London Time

Minimum Number of Contributions: 9

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