

ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: EUR EURIBOR

<u>Maturities:</u>	1 – 10, 12, 15, 20, 25 and 30 years
<u>Day Count:</u>	For the 1 year maturity: Annual 30/360 vs 3 month Euribor For the 2-30 year maturities: Annual 30/360 vs 6 month Euribor
<u>Business Days:</u>	TARGET Settlement Days
<u>Business Day Convention:</u>	Modified Following
<u>Reuters Screen Page:</u>	ISDAFIX2
<u>Polling Window:</u>	10:58a.m. – 11:05a.m. Frankfurt time 11:58a.m. – 12:05p.m. Frankfurt time
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<u>Normalisation Process:</u>	2 trimmed at the top 2 trimmed at the bottom
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