ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: CHF

Maturities: 1 – 10 years

Day Count: For the 1 year maturity: Annual 30/360 vs 3 month Libor
For the 2-10 year maturities: Annual 30/360 vs 6 month Libor

Business Days: Zurich

Business Day Convention: Modified Following

Reuters Screen Page: ISDAFIX4

Polling Window: 10:30a.m. – 11:29a.m. London time

Publication time: 11:30a.m. London time

Minimum Number of Contributions: 6

Normalisation Process: 2 trimmed at the top
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