

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

<u>Maturities:</u>	1 – 10 years
<u>Day Count:</u>	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
<u>Business Days:</u>	Zurich
<u>Business Day Convention:</u>	Modified Following
<u>Reuters Screen Page:</u>	ISDAFIX4
<u>Polling Window:</u>	10:30a.m. – 11:29a.m. London time
<u>Publication time:</u>	11:30a.m. London time
<u>Minimum Number of Contributions:</u>	6
<u>Normalisation Process:</u>	2 trimmed at the top 2 trimmed at the bottom
<u>Contributors:</u>	Bank of America Merrill Lynch Barclays Citigroup Credit Suisse Goldman Sachs JP Morgan Chase UBS Zürcher Kantonalbank

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