ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: HKD

Maturities: 1 – 5, 7 and 10 years

Day Count: Quarterly Actual/365 vs 3 month Libor

Business Days: Hong Kong

Business Day Convention: Modified Following

Reuters Screen Page: ISDAFIX5

Polling Window: 10:30a.m. – 11:29a.m. Hong Kong Time
3:30p.m. – 4:29p.m. Hong Kong time

Publication time: 11:30a.m. Hong Kong Time
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Minimum Number of Contributions: 10

Normalisation Process:
12-14 contributions: 4 trimmed at the top
4 trimmed at the bottom
10-11 contributions: 2 trimmed at the top
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