

ISDA FIX CHARACTERISTICS AND CONTRIBUTOR PANELS
CURRENCY: HKD

<u>Maturities:</u>	1 – 5, 7 and 10 years
<u>Day Count:</u>	Quarterly Actual/365 vs 3 month Libor
<u>Business Days:</u>	Hong Kong
<u>Business Day Convention:</u>	Modified Following
<u>Reuters Screen Page:</u>	ISDAFIX5
<u>Polling Window:</u>	10:30a.m. – 11:29a.m. Hong Kong Time 3:30p.m. – 4:29p.m. Hong Kong time
<u>Publication time:</u>	11:30a.m. Hong Kong Time 4:30p.m. Hong Kong Time
<u>Minimum Number of Contributions:</u>	10
<u>Normalisation Process:</u>	
12-14 contributions:	4 trimmed at the top 4 trimmed at the bottom
10-11 contributions:	2 trimmed at the top 2 trimmed at the bottom
<u>Contributors:</u>	Bank of America Merrill Lynch Barclays BNP Paribas Caylon HK Citigroup DBS Hong Kong Deutsche Bank Goldman Sachs HSBC JP Morgan Chase Morgan Stanley Société Générale Standard Chartered Unicredit HK

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