HKEX
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Appendix V

Designated Maturities available for Linear Interpolation and for a Stub Calculation Period

Floating Rate Option	Designated Maturity
CNH-HIBOR	One Month, Three Months, Six Months and One Year
CNY-SHIBOR	One Month, Three Months, Six Months and One Year
EUR-EURIBOR	One Week, One Month, Three Months, Six Months, and One Year
HKD-HIBOR	One Month, Two Months, Three Months, Six Months and One Year
USD-LIBOR	One Day, One Week, One Month, Two Months, Three Months, Six Months and One Year
MYR-KLIBOR	One Month, Two Months, Three Months, Six Months and One Year
THB-THBFIX	One Month, Three Months, Six Months and One Year
TWD-TAIBOR	One Month, Two Months, Three Months and Six Months
KRW-CD 91D	Three Months