HKEX
香港交易所

OTC Clear Clearing Procedures

Appendix V

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

Floating Rate Option	Designated Maturity
CNH-HIBOR~~-TMA~~	One Month, Three Months, Six Months and One Year
CNY-SHIBOR~~-Reuters~~	One Month, Three Months, Six Months and One Year
EUR-EURIBOR~~-Reuters~~	One Week, One Month, Three Months, Six Months, and One Year
HKD-HIBOR~~-HKAB~~	One Month, Two Months, Three Months, Six Months and One Year
USD-LIBOR~~-BBA~~	One Day, One Week, One Month, Two Months, Three Months, Six Months and One Year
MYR-KLIBOR~~-BNM~~	One Month, Two Months, Three Months, Six Months and One Year
THB-THBFIX~~-Reuters~~	One Month, Three Months, Six Months and One Year
TWD-TAIBOR~~-Reuters~~	One Month, Two Months, Three Months and Six Months
KRW-CD~~-KSDA-Bloomberg~~ 91D	Three Months
~~KRW-CD-3220~~	~~Three Months~~