NOTICE OF DESIGNATION AND REVOCATION

Classes of transactio

Pursuant to section 101J(9) of the Securities and Futures Ordinance (Cap. 571) (**SFO**), the [redacted]

month end;

4.7. the total size of its default fund, as at month end (and if OTC Clear maintains more than one default fund, the total size of each default fund to which any Clearing Member has contributed); and

4.8. the total default fund contributions of each Clearing Member, as at month end

[redacted]

[redacted]

[redacted]

(and if OTC Clear maintains more than one default fund, the Clearing Member's total contributions to each default fund to which it has contributed)

[redacted]

[redacted]

[redacted]

[redacted]

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Annex

Part 1

Classes of transactions in respect of which designation has been revoked

Transactions in BASIS SWAPS[1] with the following features

CURRENCY	FLOATING RATE INDEX	TENOR	OPTIONALITY	CONSTANT NOTIONAL
USD	LIBOR	28 days to 10 years	No	Yes

Transactions in FIXED-TO-FLOATING SWAPS[1] (except OVERNIGHT INDEX SWAPS[1]) with the following features

CURRENCY	FLOATING RATE INDEX	TENOR	OPTIONALITY	CONSTANT NOTIONAL
USD	LIBOR	28 days to 10 years	No	Yes

[1] As defined in section 1 of Schedule 1 to the Securities and Futures (OTC Derivative Transactions—Clearing and Record Keeping Obligations and Designation of Central Counterparties) Rules (Cap. 571 sub. leg. AN).

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Part 2

Classes of transactions in respect of which designation remains in force

[redacted]

[redacted]

[illegible]

[redacted]

[redacted]

[redacted]

CURRENCY	FLOATING RATE INDEX	TENOR	OPTIONALITY	CONSTANT NOTIONAL

[redacted]

[redacted]

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[redacted]

Classes of transactions in respect of which designation has been made

Transactions in OVERNIGHT INDEX SWAPS with the following features

CURRENCY	FLOATING RATE INDEX	TENOR	OPTIONALITY	CONSTANT NOTIONAL
USD	Fed Funds	7 days to 2 years	No	Yes
EUR	€STR	7 days to 3 years	No	Yes
USD	SOFR	7 days to 16 years	No	Yes
HKD	HIBOR	7 days to 10 years	No	Yes