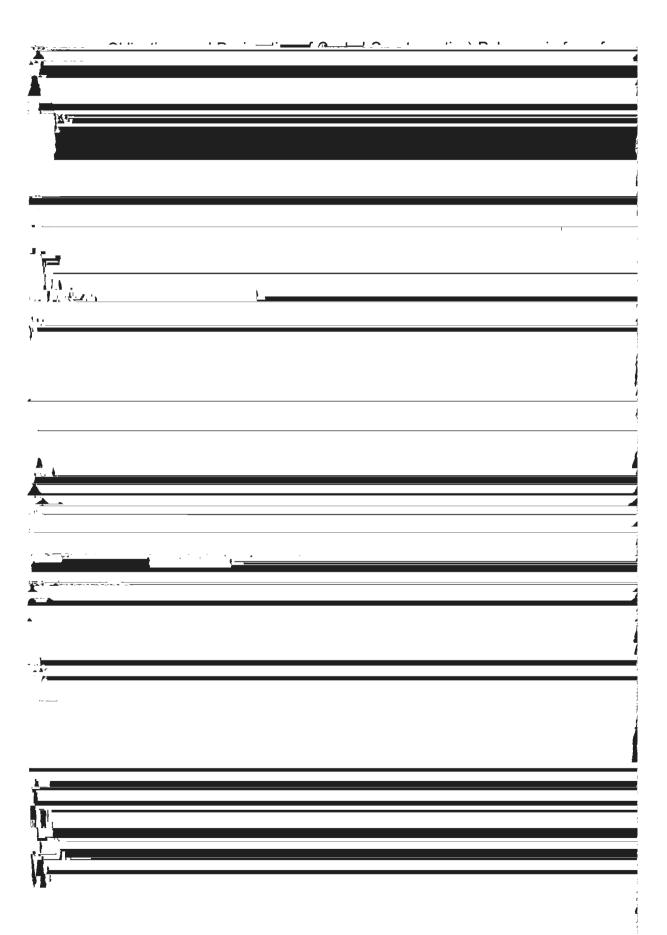


## NOTICE OF DESIGNATION AND REVOCATION

## Classes of transactio

Pursuant to section 101J(9) of the Securities and Futures Ordinance (Cap. 571) ( <b>SFO</b> ), the
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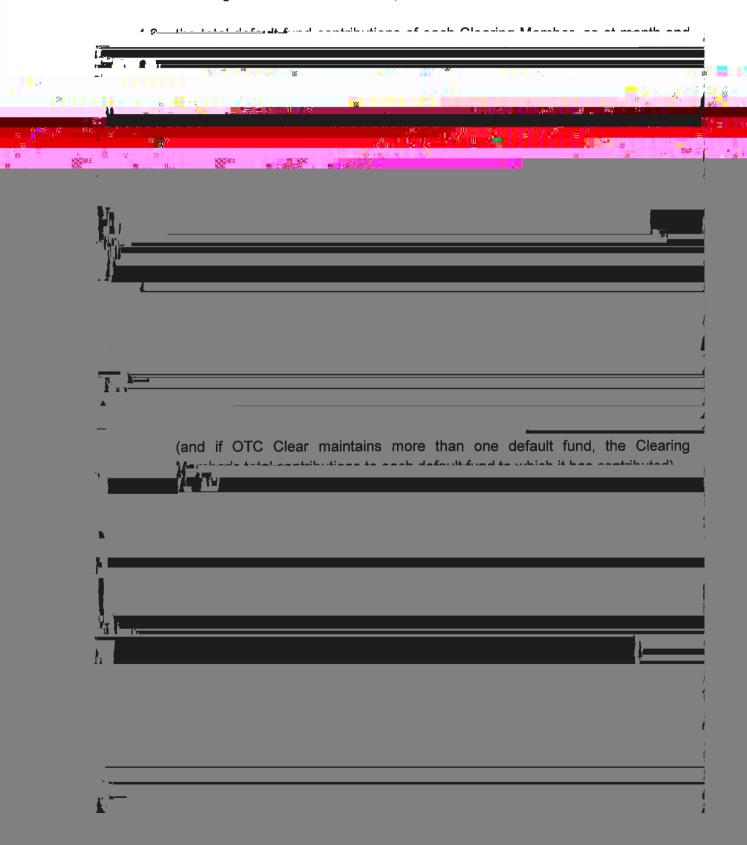






month end;

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





Annex

#### Part 1

#### Classes of transactions in respect of which designation has been revoked

Transactions in BASIS SWAPS¹ 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 SWAPS¹ (except OVERNIGHT INDEX SWAPS¹) with the following features

CURRENCY FLOATING RATE INDEX TENOR OPTIONALITY CONSTANT NOTIONAL

USD LIBOR 28 days to 10 years No Yes

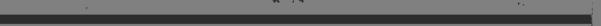
<sup>&</sup>lt;sup>1</sup> As defined in section 1 of Schedule 1 to the Securities and Futures (OTC Derivative Transactions—Clearing and Record Keeping Obligations and Designation of Central Counterparties) Rules (Cap. 571 sub. leg. AN).



### Part 2

	Classes of transactions in respect of which designation remains in force				
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CURRENCY	FLOATING RATE INDEX	TENOR	OPTIONALITY	CONSTANT NOTIONAL	
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# 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