

SECURITIES AND FUTURES ORDINANCE (Chapter 571)

Pursuant to section 101J(9) of the Securities and Futures Ordinance ('SFO'), the Securities and Futures Commission hereby gives notice that it has designated OTC Clearing Hong Kong Limited ('OTC Clear') under section 101J(1) of the Ordinance as a central counterparty for the purposes of Part IIIA of the SFO in respect of the class of transactions listed in Part 1 below. This is in addition to the other classes of transactions (listed in Part 2 below) in respect of which OTC Clear was designated as a central counterparty effective on 1 September 2016 and to which the previous *Gazette* notice (G.N. 5054) relates.

Part 1**Transactions in BASIS SWAPS[†] with the following features**

CURRENCY	FLOATING RATE INDEX	TENOR	OPTIONALITY [†]	CONSTANT NOTIONAL
HKD	HIBOR	28 DAYS TO 10 YEARS	NO	YES

Part 2**Transactions in BASIS SWAPS with the following features**

CURRENCY	FLOATING RATE INDEX	TENOR	OPTIONALITY	CONSTANT NOTIONAL
USD	LIBOR	28 DAYS TO 10 YEARS	NO	YES
EUR	EURIBOR	28 DAYS TO 10 YEARS	NO	YES

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

CURRENCY	FLOATING RATE INDEX	TENOR	OPTIONALITY	CONSTANT NOTIONAL
USD	LIBOR	28 DAYS TO 10 YEARS	NO	YES
EUR	EURIBOR	28 DAYS TO 10 YEARS	NO	YES
HKD	HIBOR	28 DAYS TO 10 YEARS	NO	YES

27 June 2017

Keith LUI *Commission Member and Executive Director,
Securities and Futures Commission*

[†] 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. 571AN).