

香港場外結算有限公司
(香港交易及結算所有限公司附屬公司)

OTC CLEARING HONG KONG LIMITED
(A subsidiary of Hong Kong Exchanges and Clearing Limited)

通告 CIRCULAR

Subject: Suspension of accepting new USD Basis Swaps referencing USD LIBOR and new THB NDIRS referencing THBFIX

Enquiry: OTC Clear Operations Team (OTC_Operations@hkex.com.hk)

With effect from 3 October 2022, OTC Clearing Hong Kong Limited will suspend accepting new Single Currency Basis Swaps referencing USD-LIBOR and new Non-deliverable Interest Rate Swaps referencing THB-THBFIX for clearing until further notice. For the avoidance of doubt, OTC Clearing Hong Kong Limited will continue to support, amongst others, the outstanding cleared Single Currency Basis Swaps referencing USD-LIBOR until the respective maturity dates.

Cyrus Cheung
Senior Vice President
Clearing & Depository