

18 February 2020

Standard News for Additional EFN Information

1. Price/Yield Table of New EFN at Tender

Outlines of the new EFN at tender:-

- Stock Code : 4079 (EFN 1.52 2202)
- Issue Date : 20/2/2020
- Maturity Date : 21/2/2022
- Maturity Life : 2 years
- Coupon Rate : 1.52% p.a.
- Amount on Offer : \$1,200 million
- HKMA Tender Closing Date : 19/2/2020 (10:30 am)
- Closing Date for Public Tender through CCASS : 17/2/2020 (3:45 pm)
- Deadline for Tender Amendment through CCASS : 18/2/2020 (3:45 pm)
- Notification of Tender Result through CCASS : 19/2/2020 (after 6:00 pm)
- Commencement Date of Trading on SEHK : 21/2/2020

Price/Yield Table of the new EFN at tender for reference only: -

(Source: Hong Kong Monetary Authority *)

- EFN HKMA Issue No. 02Y2202

<u>Yield-to-Maturity</u>	<u>Price</u>	<u>Yield-to-Maturity</u>	<u>Price</u>
0.520	101.99	1.520	100.01
0.570	101.89	1.570	99.91
0.620	101.79	1.620	99.82
0.670	101.69	1.670	99.72
0.720	101.59	1.720	99.62
0.770	101.49	1.770	99.53
0.820	101.39	1.820	99.43
0.870	101.29	1.870	99.33
0.920	101.19	1.920	99.24
0.970	101.09	1.970	99.14
1.020	100.99	2.020	99.04
1.070	100.89	2.070	98.95
1.120	100.80	2.120	98.85
1.170	100.70	2.170	98.76
1.220	100.60	2.220	98.66
1.270	100.50	2.270	98.57
1.320	100.40	2.320	98.47
1.370	100.30	2.370	98.38
1.420	100.21	2.420	98.28
1.470	100.11	2.470	98.19
		2.520	98.09

*** Disclaimer**

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2. Latest EFN Closing Yield-to-Maturity of Last 5 Trading Days

Yield-to-Maturity at Closing from the OTC market as of the last 5 trading days of the latest EFN in issue with similar time-to-maturity ("Latest EFN") as the EFN at tender for reference:

Re: EFN at tender (HKMA Issue No. 02Y2202)

Latest Same Maturity EFN Stock Code	HKMA Issue No.	Issue Date	Maturity Date	Coupon Rate (%pa)	Closing Yield-to-Maturity at Closing (%pa)*				
					11/02/20	12/02/20	13/02/20	14/02/20	17/02/20
4021	10Y2112	05/12/11	06/12/21	1.19	1.46	1.46	1.44	1.44	1.47

* Source : Refinitiv