

19 May 2022

## Standard News for Additional EFN Information

### 1. Price/Yield Table of New EFN at Tender

Outlines of the new EFN at tender:-

- Stock Code : 4090 (EFN 2.35 2405)
- Issue Date : 23/5/2022
- Maturity Date : 23/5/2024
- Maturity Life : 2 years
- Coupon Rate : 2.35% p.a.
- Amount on Offer : \$1,200 million
- HKMA Tender Closing Date : 20/5/2022 (10:30 am)
- Closing Date for Public Tender through CCASS : 18/5/2022 (3:45 pm)
- Deadline for Tender Amendment through CCASS : 19/5/2022 (3:45 pm)
- Notification of Tender Result through CCASS : 20/5/2022 (after 6:00 pm)
- Commencement Date of Trading on SEHK : 24/5/2022

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

(Source: Hong Kong Monetary Authority \*)

- EFN HKMA Issue No. 02Y2405

| <u>Yield-to-Maturity</u> | <u>Price</u> | <u>Yield-to-Maturity</u> | <u>Price</u> |
|--------------------------|--------------|--------------------------|--------------|
| 1.350                    | 101.98       | 2.350                    | 100.03       |
| 1.400                    | 101.88       | 2.400                    | 99.93        |
| 1.450                    | 101.78       | 2.450                    | 99.83        |
| 1.500                    | 101.68       | 2.500                    | 99.74        |
| 1.550                    | 101.58       | 2.550                    | 99.64        |
| 1.600                    | 101.48       | 2.600                    | 99.55        |
| 1.650                    | 101.38       | 2.650                    | 99.45        |
| 1.700                    | 101.29       | 2.700                    | 99.36        |
| 1.750                    | 101.19       | 2.750                    | 99.26        |
| 1.800                    | 101.09       | 2.800                    | 99.17        |
| 1.850                    | 100.99       | 2.850                    | 99.07        |
| 1.900                    | 100.90       | 2.900                    | 98.98        |
| 1.950                    | 100.80       | 2.950                    | 98.88        |
| 2.000                    | 100.70       | 3.000                    | 98.79        |
| 2.050                    | 100.61       | 3.050                    | 98.70        |
| 2.100                    | 100.51       | 3.100                    | 98.60        |
| 2.150                    | 100.41       | 3.150                    | 98.51        |
| 2.200                    | 100.32       | 3.200                    | 98.41        |
| 2.250                    | 100.22       | 3.250                    | 98.32        |
| 2.300                    | 100.12       | 3.300                    | 98.23        |
|                          |              | 3.350                    | 98.13        |

**\* 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. 02Y2405)

| Latest Same Maturity EFN Stock Code | HKMA Issue No. | Issue Date      | Maturity Date   | Coupon Rate (%pa) | Closing Yield-to-Maturity at Closing (%pa)* |              |              |              |              |
|-------------------------------------|----------------|-----------------|-----------------|-------------------|---|--------------|--------------|--------------|--------------|
|                                     |                |                 |                 |                   | 12/05/22                                    | 13/05/22     | 16/05/22     | 17/05/22     | 18/05/22     |
| <b>4051</b>                         | <b>10Y2406</b> | <b>03/06/14</b> | <b>03/06/24</b> | <b>1.96</b>       | <b>2.310</b>                                | <b>2.425</b> | <b>2.371</b> | <b>2.311</b> | <b>2.379</b> |

\* Source : Refinitiv