

16 May 2024

Standard News for Additional EFN Information

1. Price/Yield Table of New EFN at Tender

Outlines of the new EFN at tender:-

| | <u>Issue No. 02Y2605</u> |
|---|-----------------------------|
| • Stock Code | : 4099 (EFN 3.77 2605) |
| • Issue Date | : 23/5/2024 |
| • Maturity Date | : 26/5/2026 |
| • Maturity Life | : 2 years |
| • Coupon Rate | : 3.77% p.a. |
| • Amount on Offer | : \$1,200 million |
| • HKMA Tender Closing Date | : 22/5/2024 (10:30 am) |
| • Closing Date for Public Tender through CCASS | : 20/5/2024 (3:45 pm) |
| • Deadline for Tender Amendment through CCASS | : 21/5/2024 (3:45 pm) |
| • Notification of Tender Result through CCASS | : 22/5/2024 (after 6:00 pm) |
| • Commencement Date of Trading on SEHK | : 24/5/2024 |

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

(Source: Hong Kong Monetary Authority *)

- EFN HKMA Issue No. 02Y2605

| <u>Yield-to-Maturity</u> | <u>Price</u> | <u>Yield-to-Maturity</u> | <u>Price</u> |
|--------------------------|--------------|--------------------------|--------------|
| 2.770 | 101.97 | 3.770 | 100.07 |
| 2.820 | 101.87 | 3.820 | 99.97 |
| 2.870 | 101.78 | 3.870 | 99.88 |
| 2.920 | 101.68 | 3.920 | 99.79 |
| 2.970 | 101.58 | 3.970 | 99.69 |
| 3.020 | 101.49 | 4.020 | 99.60 |
| 3.070 | 101.39 | 4.070 | 99.51 |
| 3.120 | 101.30 | 4.120 | 99.41 |
| 3.170 | 101.20 | 4.170 | 99.32 |
| 3.220 | 101.11 | 4.220 | 99.23 |
| 3.270 | 101.01 | 4.270 | 99.14 |
| 3.320 | 100.92 | 4.320 | 99.04 |
| 3.370 | 100.82 | 4.370 | 98.95 |
| 3.420 | 100.73 | 4.420 | 98.86 |
| 3.470 | 100.63 | 4.470 | 98.77 |
| 3.520 | 100.54 | 4.520 | 98.67 |
| 3.570 | 100.44 | 4.570 | 98.58 |
| 3.620 | 100.35 | 4.620 | 98.49 |
| 3.670 | 100.25 | 4.670 | 98.40 |
| 3.720 | 100.16 | 4.720 | 98.31 |
| | | 4.770 | 98.22 |

* **Disclaimer**

The information provided here is for reference only. Although extreme care has been taken to ensure that the information provided is accurate and up-to-date, the HKMA does not warrant that all, or any part of, the information provided is accurate in all respects. You are encouraged to conduct your own enquiries to verify any particular piece of information provided on it. The HKMA shall not be liable for any loss or damage suffered as a result of any use or reliance on any of the information provided here.

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. 02Y2605)

| Latest Same Maturity EFN Stock Code | HKMA Issue No. | Issue Date | Maturity Date | Coupon Rate (%pa) | Closing Yield-to-Maturity at Closing (%pa)* | | | | |
|-------------------------------------|----------------|-----------------|-----------------|-------------------|---|--------------|--------------|--------------|--------------|
| | | | | | 08/05/24 | 09/05/24 | 10/05/24 | 13/05/24 | 14/05/24 |
| 4094 | 02Y2505 | 23/05/23 | 25/05/26 | 3.31 | 4.055 | 4.095 | 4.076 | 4.116 | 4.153 |

* Source : Refinitiv