

Eligible Securities

- Exchange Fund Bills and Notes (EFBN)

- Selected U.S. Treasuries:

	CMU Issue No	ISIN	Maturity
1.	EC010818958 / CS010818958	US912810FM54	15-May-2030
2.	EC012487444 / CS012487444	US912810FP85	15-Feb-2031
3.	EC024487113 / CS024487113	US912810FT08	15-Feb-2036
4.	EC028785771 / CS028785771	US912810PT97	15-Feb-2037

- Selected USD denominated bonds issued by the Ministry of the Finance of the People's Republic of China in Hong Kong (CMOF):

	CMU Issue No	ISIN	Maturity
1.	EC240131455 / CS240131455	US60367QAA13	26-Oct-2024
2.	EC240131544 / CS240131544	USY5325QAD44	26-Oct-2024
3.	EC208442449 / CS208442449	XS2084424493	3-Dec-2024
4.	EC224371012 / CS224371012	US16955EAB65	21-Oct-2025
5.	EC224371039 / CS224371039	USY15025AB84	21-Oct-2025
6.	EC240131579 / CS240131579	USY5325QAE27	26-Oct-2026
7.	EC240131552 / CS240131552	US60367QAB95	26-Oct-2026
8.	EC008165335 / CS008165335	US712219AG90	28-Oct-2027
9.	EC170660528 / CS170660528	XS1706605281	2-Nov-2027
10.	EC189157444 / CS189157444	XS1891574441	19-Oct-2028
11.	EC208442511 / CS208442511	XS2084425110	3-Dec-2029
12.	EC224371063 / CS224371063	US16955EAC49	21-Oct-2030
13.	EC224371098 / CS224371098	USY15025AC67	21-Oct-2030
14.	EC240131587 / CS240131587	US60367QAC78	26-Oct-2031
15.	EC240131595 / CS240131595	USY5325QAF91	26-Oct-2031
16.	EC208442562 / CS208442562	XS2084425623	3-Dec-2039
17.	EC189157703 / CS189157703	XS1891577030	19-Oct-2048
18.	EC224371144 / CS224371144	US16955EAD22	21-Oct-2050

USD CLEARING – Securities Eligible for Intraday Repo

19.	EC224371179 / CS224371179	USY15025AD41	21-Oct-2050
20.	EC006337724 / CS006337724	US712219AC86	15-Jan-2096

- Selected USD denominated green bond issued by the HKSAR Government:**

	CMU Issue No	ISIN	Maturity
1.	EC200133064 / CS200133064	USY2836BAN48	28-May-2024
2.	EC200133048 / CS200133048	US43858AAB61	28-May-2024
3.	EC263121694 / CS263121694	USY3422VCY21	7-Jun-2026
4.	EC229157469 / CS229157469	US43858AAC45	2-Feb-2026
5.	EC229157477 / CS229157477	USY3422VCR79	2-Feb-2026
6.	EC263121945 / CS263121945	USY3422VCZ95	7-Jun-2028
7.	EC229157485 / CS229157485	US43858AAD28	2-Feb-2031
8.	EC229157493 / CS229157493	USY3422VCS52	2-Feb-2031
9.	EC263122160 / CS263122160	USY3422VDA36	7-Jun-2033
10.	HSBCGB21050 (EC240739674 / CS240739674)	HK0000789823	24-Nov-2031
11.	ORNGGB24001 (EC270895433 / CS270895433)	HK0000963279	7-Feb-2026

Haircut

- EFBN : 2% per remaining year to maturity
- the papers : Fixed Rate: 2% per remaining year to maturity, minimum 5%
Floaters: 5%
HKSAR digital green bond denominated in USD:10%, up to USD200million

Price Differential

- Prevailing Federal Funds Target Rate published by the Federal Reserve Bank of New York plus 3%, or 2% above USD SI's cost of funds, whichever is higher. (Note: When the Federal Funds Target Rate is established at a target range, the high-end value will be adopted.)