

# 跨境理財通債務證券一覽表

## List of Debt Securities for Cross-Boundary Wealth Management Connect Scheme as of 6/11/2024



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"Yield to Call" (YTC) is a hypothetical rate of return if investors were to buy and hold the security until the call date, and is solely for reference purpose. This yield is valid only if the security is actually called prior to maturity. It is calculated using an indicative offer price, and is based on several assumptions including a) The issuer will redeem the security at the stated call price on the next call date; b) All coupon and principal payments will be made in full and on schedule; and c) Coupon payments are reinvested at the "Yield to Call". In addition, for variable coupon / floating rate securities, this calculation uses a series of projected coupons based on assumed reference rate fixings for each relevant coupon period. This calculation does not take into account coupon deferral or non-cumulative features and/or situations where the issuer may exercise discretion over coupon payments. Investors should be aware that the actual return may be significantly less than the calculated return (or even suffering from a loss), given that the calculation is based on various assumptions aforementioned which may not be met in actual case.

"Yield to Maturity" (YTM) is a hypothetical rate of return if investors were to hold the security until maturity, and is solely for reference purpose. It is calculated using the indicative offer price, and is based on several assumptions including a) The issuer will redeem the security on the reference maturity date and b) All coupon and principal payments will be made in full and on schedule; and c) Coupon payments are reinvested at the "Yield to Maturity". In addition, for variable coupon / floating rate securities, this calculation uses a series of projected coupons based on an assumed reference rate fixings for each relevant coupon period. For securities with no stated maturity dates such as perpetual bonds, this calculation uses an assumed "Calculation Maturity Date". This calculation does not take into account coupon deferral or non-cumulative features and/or situations where the issuer may exercise discretion over coupon payments. Investors should be aware that the actual return may be significantly less than the calculated return (or even suffering from a loss), given that the calculation is based on various assumptions aforementioned which may not be met in actual case.

The contents of this document have not been reviewed by the Securities and Futures Commission of Hong Kong or any other regulatory authority in Hong Kong. You are advised to exercise caution in relation to the offer. If you are in any doubt about any of the contents of this document, you should obtain independent professional advice.

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「至通知贖回時孳息」屬假設性的回報率，及僅作參考之用。該回報率假設投資者購入及持有該證券至通知贖回，這孳息率只有在證券到期前被通知贖回才有效。它的計算是根據參考報價及各項假設，包括：一)發行人將於下一個贖回日用既定收回價贖回證券；二)所有票息及本金將全額及按時派發；及三)票息按「至通知贖回時孳息」進行再投資。此外，就可變票息/浮息證券，其計算是基於一系列預期票息，而該票息是根據相關票息週期之假設參考利率釐定。對於沒有指定到期日的證券如永續債券，此計算使用假設的「計算到期日」。此計算不考慮票息遞延或非累積之特性及/或發行人可全權決定是否派息的情況。投資者應注意，基於以上各項假設有可能在實際情況下未能滿足，最終之實際回報有機會大幅少於計算之回報，甚至出現虧損。

「到期孳息率」屬假設性的回報率，及僅作參考之用。該回報率假設投資者購入及持有該證券至到期日，它的計算是根據參考報價及各項假設，包括：一)發行人將於到期日贖回證券；二)所有票息及本金將全額及按時派發；及三)票息按「到期孳息率」進行再投資。此外，就可變票息/浮息證券，其計算是基於一系列預期票息，而該票息是根據相關票息週期之假設參考利率釐定。對於沒有指定到期日的證券如永續債券，此計算使用假設的「計算到期日」。此計算不考慮票息遞延或非累積之特性及/或發行人可全權決定是否派息的情況。投資者應注意，基於以上各項假設有可能在實際情況下未能滿足，最終之實際回報有機會大幅少於計算之回報，甚至出現虧損。

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\* CPC: Citigold Private Client; CG: Citigold; CP: Citi Priority; CB: Citibanking





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Internal Bond Code 銀行債券編號	CCY 貨幣	Issuer (English) 發行商名稱	Issuer (Chinese) 發行商名稱	Coupon 票面利率 (%)	Maturity (MM/DD/YY) 到期日 (月/日/年)	Product Risk Rating 產品風險評級	Min Amount 最低 投資金額	Indicative Offer Price 參考購入價	Offer YTM 票息率	Offer YTC 贖回 票息率
US330	USD	US TREASURY N/B	美國國庫債券	1.5000	02/15/30	2	70,000	87.50	3.98%	
US740	USD	US TREASURY N/B	美國國庫債券	4.6250	02/15/40	3	70,000	103.20	4.34%	
US150	USD	US TREASURY N/B	美國國庫債券	1.2500	05/15/50	3	70,000	51.50	4.41%	
US30U	USD	US TREASURY N/B	美國國庫債券	0.6250	05/15/30	2	70,000	82.40	3.99%	
US440	USD	US TREASURY N/B	美國國庫債券	1.1250	05/15/40	3	70,000	63.30	4.34%	
US173	USD	US TREASURY N/B	美國國庫債券	1.3750	11/15/31	2	70,000	82.30	4.06%	
US151	USD	US TREASURY N/B	美國國庫債券	1.8750	11/15/51	3	70,000	59.80	4.43%	
US227	USD	US TREASURY N/B	美國國庫債券	1.8750	02/28/27	2	70,000	95.00	3.83%	
US132	USD	US TREASURY N/B	美國國庫債券	1.8750	02/15/32	2	70,000	85.60	4.08%	
US124	USD	US TREASURY N/B	美國國庫債券	2.2500	02/15/52	3	70,000	83.50	4.42%	
US144	USD	US TREASURY N/B	美國國庫債券	3.6250	02/15/44	3	70,000	88.40	4.52%	
US143	USD	US TREASURY N/B	美國國庫債券	3.7500	11/15/43	3	70,000	90.10	4.52%	
US146	USD	US TREASURY N/B	美國國庫債券	2.5000	02/15/46	3	70,000	72.40	4.51%	
US244	USD	US TREASURY N/B	美國國庫債券	4.2500	09/30/24	1	70,000	101.80	-1.68%	
US230	USD	US TREASURY N/B	美國國庫債券	3.5000	01/31/30	2	70,000	97.40	4.02%	
US325	USD	US TREASURY N/B	美國國庫債券	4.6250	02/28/25	1	70,000	101.70	2.22%	
US430	USD	US TREASURY N/B	美國國庫債券	4.0000	07/31/30	2	70,000	99.70	4.06%	
US425	USD	US TREASURY N/B	美國國庫債券	4.7500	07/31/25	2	70,000	101.80	3.12%	
US133	USD	US TREASURY N/B	美國國庫債券	3.3750	01/15/33	2	70,000	84.30	4.13%	
US243	USD	US TREASURY N/B	美國國庫債券	4.3750	08/15/43	3	70,000	98.20	4.52%	
US252	USD	US TREASURY N/B	美國國庫債券	4.0000	11/15/52	3	70,000	92.80	4.45%	
US225	USD	US TREASURY N/B	美國國庫債券	4.1250	01/31/25	1	70,000	101.50	1.75%	
US343	USD	US TREASURY N/B	美國國庫債券	4.7500	11/15/43	3	70,000	103.00	4.52%	
US153	USD	US TREASURY N/B	美國國庫債券	4.2500	11/15/53	3	70,000	105.00	4.44%	
PIN29	USD	VIGOROUS CHAMP INTL LTD	力冠國際有限公司	4.2500	05/28/29	3	200,000	95.70	5.25%	
PIN25	USD	VIGOROUS CHAMP INTL LTD	力冠國際有限公司	2.7500	06/02/25	3	200,000	99.10	3.70%	
PIN31	USD	VIGOROUS CHAMP INTL LTD	力冠國際有限公司	2.9500	02/25/31	3	200,000	86.50	5.37%	
VNM25	USD	VMWARE LLC	威睿公司	4.5000	05/15/25	3	70,000	101.20	3.17%	3.04%
VDSU	USD	VODAFONE GROUP PLC	沃達豐集團有限公司	4.1250	05/30/25	3	70,000	100.90	3.17%	
WMJ28	USD	WALMART INC	沃爾瑪公司	3.9000	04/15/28	2	70,000	99.40	4.07%	4.07%
WMJ33	USD	WALMART INC	沃爾瑪公司	4.1000	04/15/33	2	70,000	97.20	4.49%	4.50%
WBC30	USD	WEBCO CORP	威博股份有限公司	3.3750	07/08/30	3	200,000	89.60	5.41%	5.49%
WS26U	USD	WESTPAC BANKING CORP	西太平洋銀行公司	2.7000	08/19/26	2	70,000	97.30	4.00%	
WS30U	USD	WESTPAC BANKING CORP	西太平洋銀行公司	2.6500	01/16/30	2	70,000	91.00	4.49%	

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### Notes on Product Risk Ratings

The numeric product rating of a product is an indication of its risk on a scale of 1 to 6, where 1 is the lowest and 6 the highest risk category.

Higher product risk ratings will tend to primarily reflect greater volatility of the market factors affecting the product's value than for lower risk products. Higher product risk ratings also apply to products with restrictions on redemptions, products that are infrequently traded or other factors affecting the determination of a realizable market price. The Product Ratings are not intended to consider additional risk factors that are external to the product. Examples of such external factors include investments funded with loans and translation risk of products denominated in currencies other than the investor's home currency.

The following descriptions provide general guidance on what product ratings are intended to indicate. Investors must understand that market conditions change and the product's risk may increase or decrease over its life. If you require further clarification on product ratings, please ask your Relationship Professional.

### 產品風險評級

產品的風險評級以數字1至6指示，其中1為最低風險，6為最高風險類別。

相對於較低風險評級的產品，較高風險評級的產品的價值會因市場因素變化作出較大的波動。較高的風險評級亦適用於贖回受限制的，低成交量的，或受其他因素影響訂定可實現淨值的產品。產品的風險評級反映了產品的相對風險，但不在考慮產品以外的其他風險因素。這些其他風險因素包括以貸款作為資金來源和以非投資者當地貨幣計價的產品的換算風險。

以下是各個產品風險評級的概括說明。投資者必須明白，市場狀況可能隨時改變，產品風險亦可能會提高或降低。如果閣下對產品的風險評級需要更詳細的解釋，請向您的客戶經理查詢。

Product Risk Ratings <sup>A</sup> 產品風險評級 <sup>A</sup>	Descriptions of Product Risk Ratings Note: the term 'risk of loss' as used below refers to an indication of a product's susceptibility to a negative change in its realizable value over a one year period in normal market conditions. 產品風險評級說明 備註: 以下「損失之風險」是指在一年內，該產品於正常市況下其資產變現價值對負面影響的敏感程度。
1	Risk of minimal losses over a one year period (or over product tenor if less than one year) and high certainty of being able to sell quickly (less than a week) at a price close to the recently observed market value. 於一年內(或於產品年內若年期少於一年)，持有該產品存在最低限度損失之風險，而且預期很大機會能夠以非常接近市場定價的價格迅速出售(少於一星期)。
2	Risk of small losses over a one year period (or over product tenor if less than one year) and high certainty of being able to sell quickly (less than a week) at a price close to the recently observed market value. 於一年內(或於產品年內若年期少於一年)，持有該產品存在少部分損失之風險，而且預期很大機會能夠以非常接近市場定價的價格迅速出售(少於一星期)。
3	Risk of moderate losses over a one year period (or over product tenor if less than one year) and reasonable certainty of being able to sell quickly (less than a week) at a price close to the recently observed market value. 於一年內(或於產品年內若年期少於一年)，持有該產品存在中等程度損失之風險，而且預期於合理情況下能夠以非常接近市場定價的價格迅速出售(少於一星期)。
4	Risk of significant losses over a one year period (or over product tenor if less than one year), mitigated by a reasonable certainty of being able to sell quickly (less than a week) at a price close to the recently observed market value. 於一年內(或於產品年內若年期少於一年)，持有產品會因存在大幅度損失之風險，但該產品仍能夠於在合理情況下能夠以非常接近市場定價的價格迅速出售(少於一星期)。
5	Risk of very significant loss, potentially up to the initial capital invested, and may be difficult to sell or close for an extended period or have an uncertain realizable value at any given time. 該產品存在非常大幅度損失之風險，甚至喪失其全部投資金額，而且可能於短時間內難以出售或結束或於任何特定時間內不能確定其變現價值。
6	Risk of very significant loss, potentially beyond the initial capital invested, and may be difficult to sell or close for an extended period or have an uncertain realizable value at any given time. 該產品存在非常大幅度損失之風險，甚至損失大於其投資金額，而且可能於短時間內難以出售或結束或於任何特定時間內不能確定其變現價值。

<sup>A</sup> Product Risk Rating of Loss-absorption products involving leveraged investment (new loan drawdown only) will be classified as 6 (highest risk). For products with a Product Risk Rating of PR1 or PR2 that are denominated in a currency other than your Reference Currencies according to IRPQ, the Product Risk Rating will be adjusted upward by one notch in order to perform the risk assessment.

<sup>A</sup> 涉及槓桿投資(限於新貸款)之吸收虧損產品的風險評級將被分類為第6級(最高風險)。如產品之風險評級為1或2而該產品之貨幣並不是您在風險評估問卷中選擇的參考貨幣，此產品之風險評級會上調一級以進行風險評估。