



Fixed Income Indexes

VettaFi Hong Kong Government Bond Index HKTI

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Introduction

Index Objective

The VettaFi Hong Kong Government Bond Index is a market cap weighted index that tracks the sovereign segment of the Hong Kong HKD-denominated bond market. The index is a benchmark representing the debt issued by the Hong Kong government.

Highlights

The index is designed to reflect the evolution of the Hong Kong sovereign market, providing a transparent measure for investors seeking exposure to local currency (HKD) government debt. The index focuses on the most liquid segment of the market, requiring a minimum amount outstanding of 500 million HKD.

Bond pricing and analytics are sourced from ICE Data Services (Intercontinental Exchange).

Rebalancing

Index compositions are updated once a month on the last business day of the previous month and take effect on the first business day of the month. This composition remains constant throughout the month.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the [Index Resources](#) page as follows:

Supporting Documents
FI Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Index Change and Consultation Policy

Index Construction

Universe

The universe consists of HKD-denominated, fixed-rate government bonds issued in the Hong Kong domestic market.

Constituent Selection

The bond selection process consists of rule-based inclusion criteria, ensuring that only liquid bonds are included. Bonds that do not have reliable, consistent vendor pricing are excluded from the index

The following criteria apply to the Hong Kong Government Bond Index:

- Bonds must be issued by the Hong Kong government.
- Bonds must be denominated in Hong Kong Dollars.
- The minimum outstanding public balance of a bond issue is \$500 million HKD.
- Bonds must have at least one year remaining to maturity.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.
- Only Fixed Rate bonds are included.
- Bonds must have reliable, consistent pricing provided by ICE Data Services.

Bond Pricing

The index is calculated each trading day using bid pricing. Analytics, including accrued interest and yield calculations, are sourced from ICE Data Services (Intercontinental Exchange).

Constituent Weightings

Constituents are market-cap weighted. The market capitalization for each bond is calculated based on its outstanding amount, fixing price, and accrued interest.

Index Maintenance

Corporate Actions

Please refer to the Fixed Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	Base Date	Base Value	Price Index	Return	Total Index	Return
VettaFi Hong Kong Government Index	2020-12-31	100	HKTITOPR		HKTITOTR	

Methodology Updates and Changes

Date	Version	Previous	New
April 2026	1.0.0		Initial Version

Index Calculation

Please refer to the Fixed Income Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

Disclaimer

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