

CCXAP Weekly Series: Key Treasury Yield & Rate

中誠信亞太週報: 政府發行票據收益率及人民幣利率



Week Ending October 3, 2014

截至 2014 年 10 月 3 日當周

Treasury Yield 政府發行票據收益率

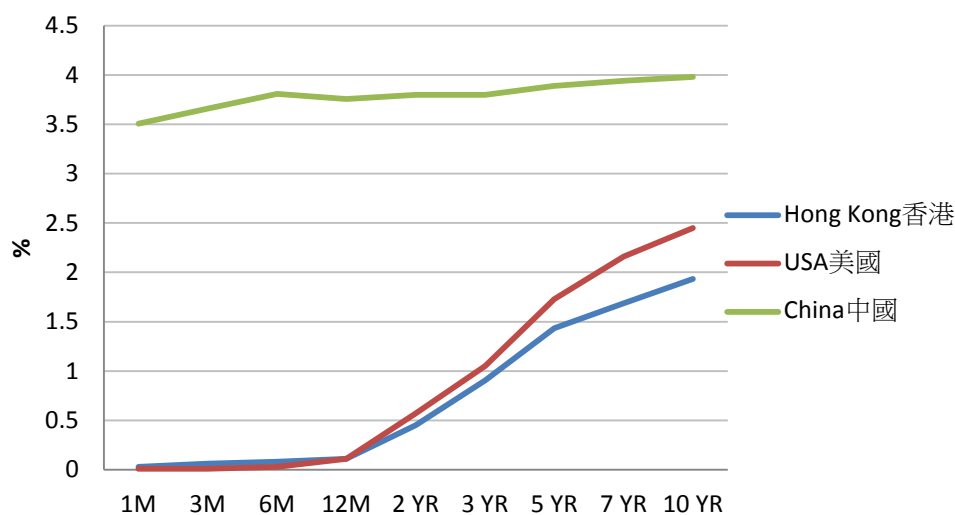
Table 表 1: Short-term Yield 短期收益率

Terms 期限	1M	3M	6M	12M
Hong Kong 香港	0.03	0.06	0.08	0.11
USA 美國	0.01	0.01	0.03	0.11
China 中國	3.51	3.66	3.81	3.76

Table 表 2: Long-term Yield 長期收益率

Terms 期限	2 YR	3 YR	5 YR	7 YR	10 YR
Hong Kong 香港	0.45	0.91	1.44	1.69	1.93
USA 美國	0.57	1.05	1.73	2.16	2.45
China 中國	3.80	3.80	3.89	3.94	3.98

Chart 圖 1: Yield Curve 收益率曲線(1M - 10YR)



W: Week 周

M: Month 月

YR: Year 年

Sources: HKMA, US Dep. Of Treasury, China Foreign Exchange Trade System 來源: 香港金融管理局, 美国财政部, 中国外汇交易中心

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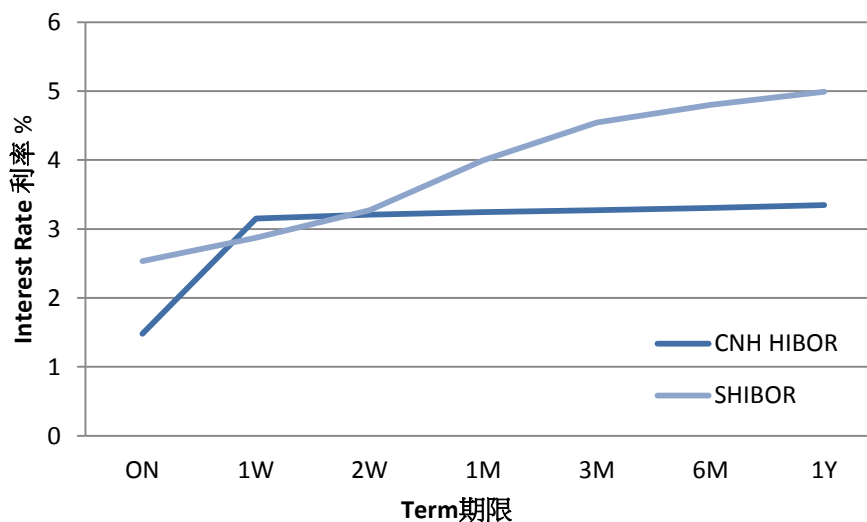


CNH HIBOR and SHIBOR Spread

香港和上海銀行間人民幣拆放利率利差

The CNH HIBOR curve is remained lower than SHIBOR on 3 October 2014 except the one week rate.

至 2014 年 10 月 3 日，除一星期拆息之外，香港離岸人民幣銀行同業拆息曲線仍較上海銀行間拆放利率為低。



Sources: HK TMA, China Foreign Exchange Trade System
来源: 香港財資市場公會, 中國外匯交易中心

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