

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 February 6, 2015

截至 2015 年 2 月 6 日當周

Treasury Yield

政府發行票據收益率

Table 1: Short-term Yield

表 1: 短期收益率

Terms 期限	1M	3M	6M	12M
USA 美國	0.01	0.02	0.07	0.26
China 中國	3.10	3.14	3.07	3.10

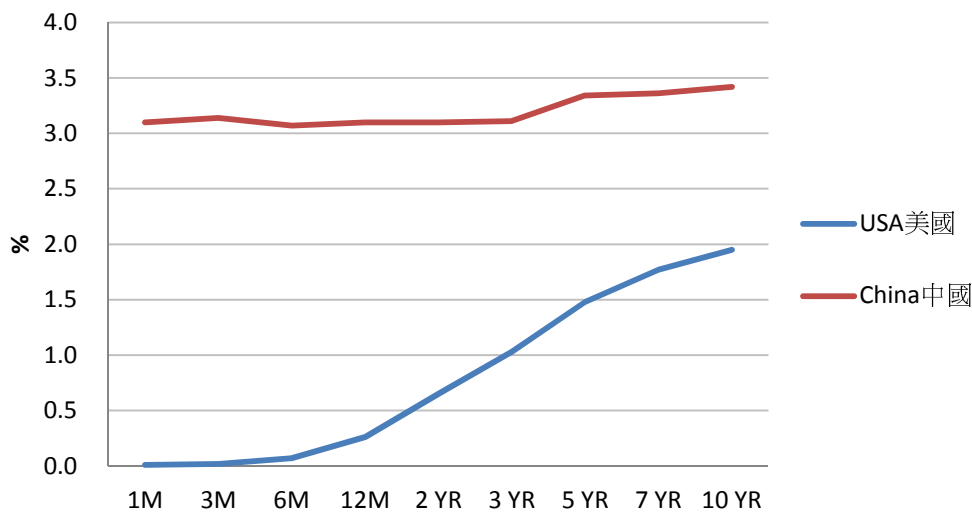
Table 2: Long-term Yield

表 2: 長期收益率

Terms 期限	2 YR	3 YR	5 YR	7 YR	10 YR
USA 美國	0.65	1.03	1.48	1.77	1.95
China 中國	3.10	3.11	3.34	3.36	3.42

Chart 1: Yield Curve

圖 1: 收益率曲線



W: Week 周

M: Month 月

YR: Year 年

Sources: U.S. Department of the Treasury, China Foreign Exchange Trade System

資料來源: 美國財政部, 中國外匯交易中心

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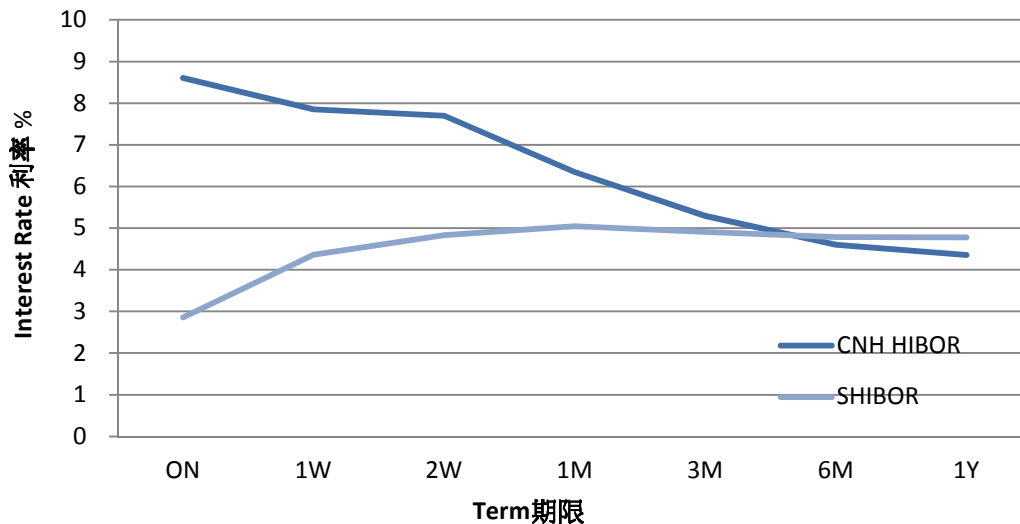


CNH HIBOR and SHIBOR Spread

香港和上海銀行間人民幣拆放利率利差

As of 6 February 2015, the CNH HIBOR fixings were higher than that of SHIBOR for tenors of overnight, 1 week, 2 weeks, 1 month and 3 months. However, for period of 6 months and 1 year, the CNH HIBOR fixings were lower than that of SHIBOR.

至 2015 年 2 月 6 日，即期、一星期、兩星期、一個月及三個月之香港離岸人民幣銀行同業拆息較上海銀行間拆放利率為高，六個月及一年之香港離岸人民幣銀行同業拆息較上海銀行間拆放利率為高。



Sources: HK TMA, China Foreign Exchange Trade System

來源: 香港財資市場公會, 中國外匯交易中心

ON: 隔夜 W: Week 周 M: Month 月 YR: Year 年

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