

CCXAP Weekly Series: Key Treasury Yields and Rates

中誠信亞太週報: 政府發行票據收益率及人民幣利率



Week Ending 2 October, 2015

截至 2015 年 10 月 2 日當周

Treasury Yields

政府發行票據收益率

Table 1: Short-term Yields

表 1: 短期收益率

Terms 期限	1M	3M	6M	12M
USA 美國	0.00	0.00	0.06	0.25
China 中國	2.22	2.22	2.29	2.39

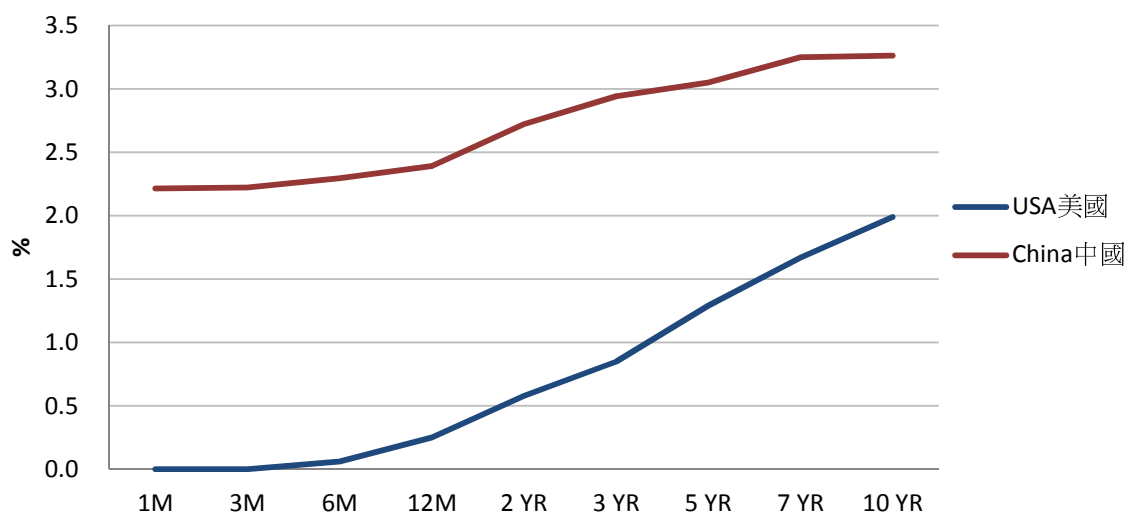
Table 2: Long-term Yields

表 2: 長期收益率

Terms 期限	2 YR	3 YR	5 YR	7 YR	10 YR
USA 美國	0.58	0.85	1.29	1.67	1.99
China 中國	2.72	2.94	3.05	3.25	3.26

Chart 1: Yield Curves

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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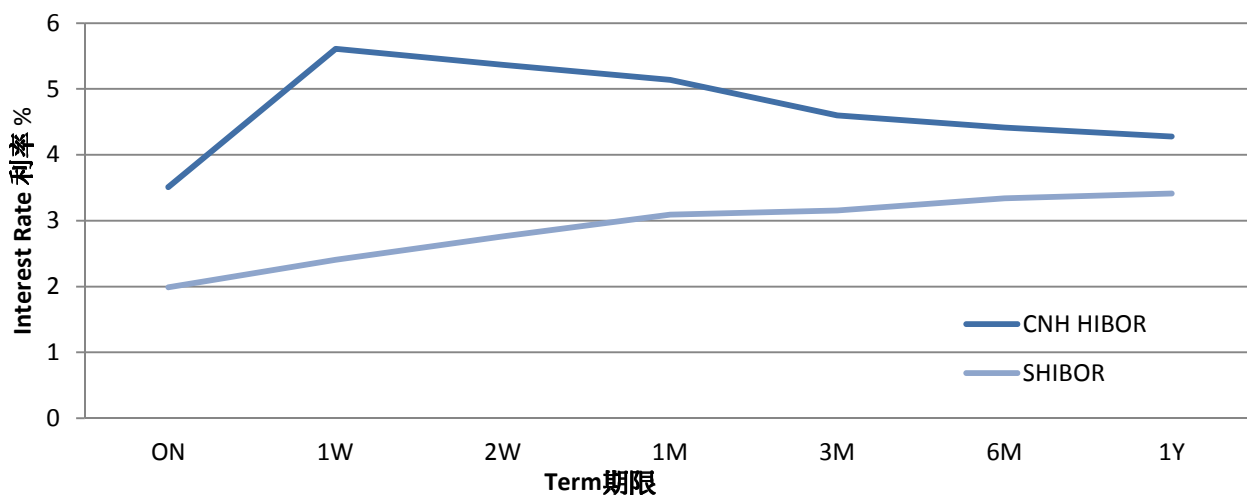
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CNH HIBOR and SHIBOR Spreads

香港和上海銀行間人民幣拆放利率利差

As of 2 October 2015, the CNH HIBOR fixings were higher than that of SHIBOR for tenor of overnight, one week, two weeks, one month, three months, six months and one year.

至 2015 年 10 月 2 日，香港離岸人民幣銀行同業拆息之隔夜、一星期、兩星期、一個月、三個月、六個月及一年期拆息均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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