

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 23 October, 2015

截至 2015 年 10 月 23 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	0.01	0.01	0.13	0.24
China 中國	2.22	2.36	2.38	2.50

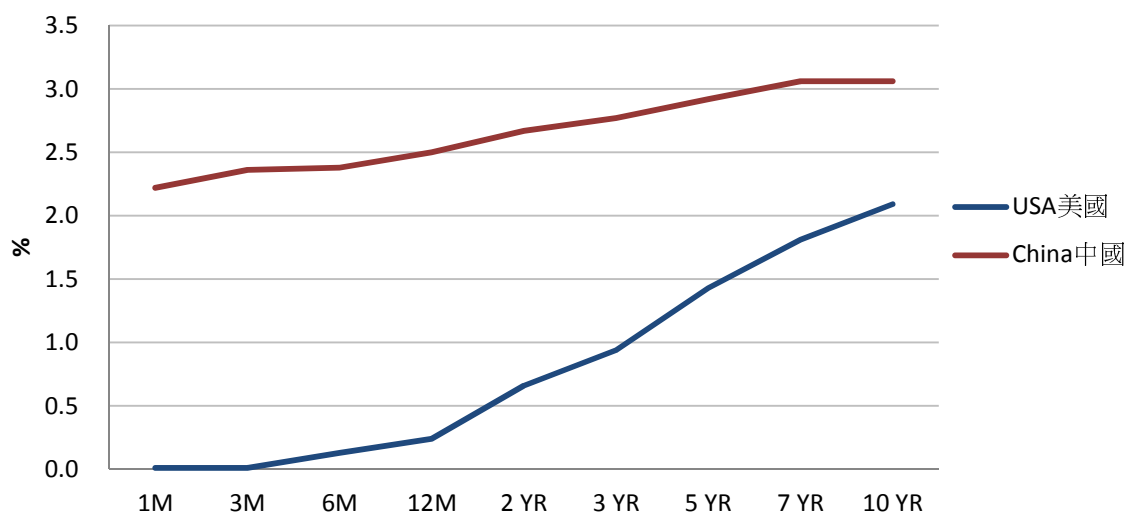
Table 2: Long-term Yields

表 2: 長期收益率

Terms 期限	2 YR	3 YR	5 YR	7 YR	10 YR
USA 美國	0.66	0.94	1.43	1.81	2.09
China 中國	2.67	2.77	2.92	3.06	3.06

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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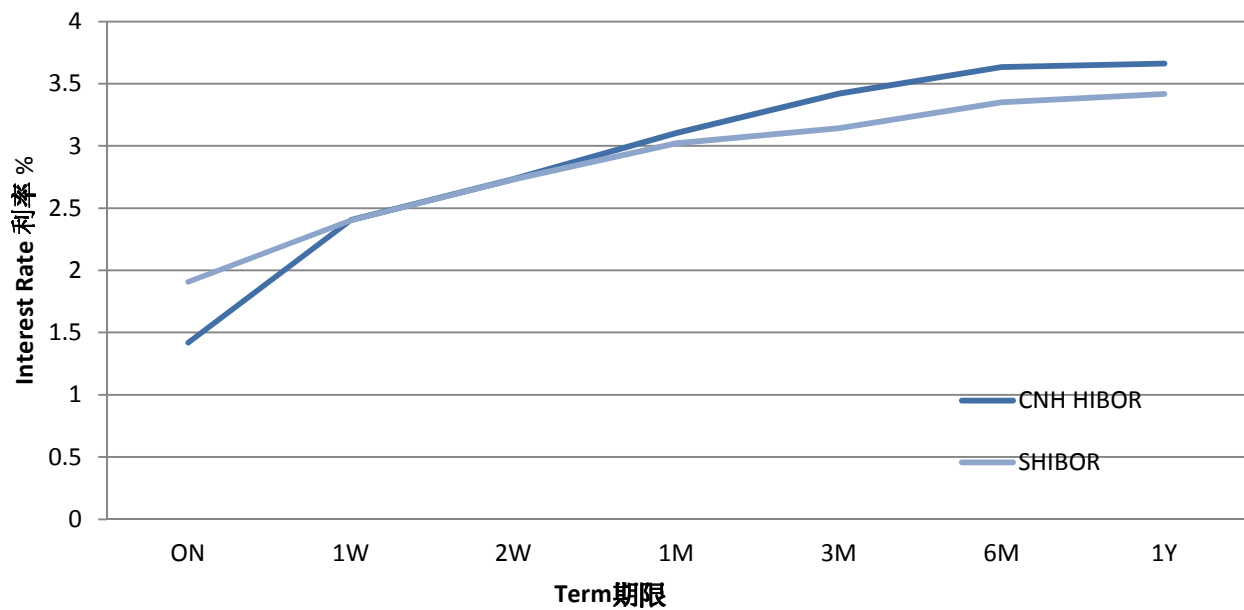


CNH HIBOR and SHIBOR Spreads

香港和上海銀行間人民幣拆放利率利差

As of 23 October 2015, the CNH HIBOR fixings were higher than that of SHIBOR for tenor of one week, two weeks, one month, three months, six months and one year. The SHIBOR fixing was higher than that of CNH for tenor of overnight.

至 2015 年 10 月 23 日，香港離岸人民幣銀行同業拆息之一星期、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，其隔夜拆息則比上海銀行間拆放利率為低。



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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