



Kaede Market Report

金利情報

| LIBOR | ACT/360 | | | | | | | |
|-------|---------|---------|---------|----------|----------|----------|---------|---------|
| | JPY | 前日比 | USD | 前日比 | EUR | 前日比 | GBP | 前日比 |
| O/N | 0.04714 | 0.00143 | 0.091 | 0.0004 | -0.05071 | 0.00858 | 0.475 | 0 |
| 1W | 0.05786 | 0.00143 | 0.11925 | -0.00225 | -0.04929 | 0.01071 | 0.47875 | 0 |
| 1M | 0.08571 | 0.00214 | 0.1536 | 0 | 0.00214 | 0.00143 | 0.50438 | 0 |
| 2M | 0.10857 | 0 | 0.195 | 0 | 0.03286 | 0 | 0.53075 | 0.00125 |
| 3M | 0.11786 | 0 | 0.2346 | 0.0005 | 0.05071 | 0.00071 | 0.56338 | 0.00313 |
| 6M | 0.17071 | 0 | 0.3309 | 0 | 0.14 | 0 | 0.70406 | 0.00531 |
| 1Y | 0.32214 | 0.00143 | 0.5862 | 0.004 | 0.29786 | -0.00143 | 1.05244 | 0.005 |

| TBOR | ACT/365 | |
|------|---------|-----|
| | JPY | 前日比 |
| O/N | - | - |
| 1W | 0.11091 | 0 |
| 1M | 0.14636 | 0 |
| 2M | 0.18 | 0 |
| 3M | 0.21 | 0 |
| 4M | 0.24 | 0 |
| 5M | 0.27182 | 0 |
| 6M | 0.3 | 0 |
| 9M | 0.32 | 0 |
| 1Y | 0.32 | 0 |

Swap Rate

| Swap Rate | ACT/360 | | | | | | | |
|-----------|---------|----------|---------|---------|--------|--------|--------|--------|
| | JPY | 前日比 | USD | 前日比 | EUR | 前日比 | GBP | 前日比 |
| 1Y | 0.172 | -0.0005 | 0.368 | 0.002 | 0.184 | 0.005 | 0.88 | 0.006 |
| 18M | 0.16963 | -0.00412 | 0.58165 | 0.00685 | 0.193 | 0.0065 | 1.063 | 0.014 |
| 2Y | 0.175 | -0.00125 | 0.7953 | 0.0117 | 0.214 | 0.0095 | 1.238 | 0.013 |
| 3Y | 0.19625 | 0.005 | 1.2683 | 0.018 | 0.2815 | 0.016 | 1.561 | 0.0237 |
| 4Y | 0.235 | 0.00875 | 1.6591 | 0.0241 | 0.3825 | 0.0215 | 1.808 | 0.0227 |
| 5Y | 0.29 | 0.0125 | 1.95 | 0.0329 | 0.5115 | 0.03 | 1.996 | 0.0229 |
| 7Y | 0.44063 | 0.01813 | 2.3538 | 0.0483 | 0.8145 | 0.037 | 2.273 | 0.0291 |
| 10Y | 0.70125 | 0.02 | 2.7235 | 0.0625 | 1.2435 | 0.039 | 2.554 | 0.031 |
| 12Y | 0.8775 | 0.02 | 2.89 | 0.0655 | 1.4565 | 0.039 | 2.683 | 0.032 |
| 15Y | 1.13188 | 0.0175 | 3.057 | 0.066 | 1.6785 | 0.037 | 2.8125 | 0.026 |
| 20Y | 1.45813 | 0.01438 | 3.2105 | 0.068 | 1.8815 | 0.04 | 2.939 | 0.0205 |
| 30Y | 1.73625 | 0.015 | 3.315 | 0.07 | 2.008 | 0.036 | 2.9935 | 0.0155 |

| 無担コールO/N | | |
|----------|-------|---------|
| | 当日 | 前日比 |
| Bid | 0.065 | -0.0275 |
| Ask | 0.12 | 0.0275 |

| プライムレート | | |
|---------|-------|-----|
| | 当日 | 前日比 |
| 短ブラ | 1.475 | 0 |
| 長ブラ | 1.15 | 0 |

| 国債先物 | | |
|-------|-------|-------|
| | 当日 | 前日比 |
| 10年先物 | 145.4 | -0.02 |

格付利回り情報：日本証券業協会

| R&I | R&I | | | | |
|-----|-----|------|------|------|------|
| | AAA | AA | A | BBB | BB |
| 1Y | | 0.16 | 0.22 | 0.64 | 1.80 |
| 2Y | | 0.19 | 0.27 | 0.67 | |
| 3Y | | 0.21 | 0.31 | 0.82 | |
| 4Y | | 0.27 | 0.37 | 0.81 | |
| 5Y | | 0.31 | 0.43 | 1.20 | 3.45 |
| 6Y | | 0.37 | 0.50 | 0.72 | 3.56 |
| 7Y | | 0.46 | 0.60 | 0.93 | |
| 8Y | | 0.56 | 0.71 | 0.69 | |
| 9Y | | 0.63 | 0.82 | 1.09 | |
| 10Y | | 0.72 | 0.94 | | |
| 15Y | | 1.18 | 1.42 | 2.58 | |
| 20Y | | 1.83 | | 3.07 | |

| JCR | JCR | | | | |
|-----|-----|------|------|------|------|
| | AAA | AA | A | BBB | BB |
| 1Y | | 0.20 | 0.32 | 0.52 | |
| 2Y | | 0.15 | 0.24 | 0.36 | 0.58 |
| 3Y | | 0.21 | 0.28 | 0.47 | 0.44 |
| 4Y | | 0.24 | 0.34 | 0.51 | 0.46 |
| 5Y | | 0.29 | 0.42 | 0.76 | 0.70 |
| 6Y | | 0.47 | 0.67 | 0.83 | |
| 7Y | | 0.46 | 0.55 | 0.69 | 0.99 |
| 8Y | | 0.54 | 0.66 | 0.66 | |
| 9Y | | 0.63 | 0.80 | 0.85 | 1.10 |
| 10Y | | | 1.01 | 0.89 | |
| 15Y | | 1.15 | 1.44 | 2.17 | |
| 20Y | | | | 3.07 | |

為替情報

| | USD | EUR | JPY | GBP | CHF | CAD | AUD | NZD | HKD | NOK | SEK |
|-----|--------|--------|------|--------|--------|-------|-------|-------|-------|-------|-------|
| SEK | 7.12 | 9.24 | 6.65 | 11.59 | 7.64 | 6.43 | 6.45 | 5.82 | 0.92 | 1.12 | 1.00 |
| NOK | 6.36 | 8.25 | 5.93 | 10.34 | 6.82 | 5.74 | 5.75 | 5.19 | 0.82 | 1.00 | 0.89 |
| HKD | 7.75 | 10.06 | 7.23 | 12.61 | 8.31 | 7.00 | 7.02 | 6.33 | 1.00 | 1.22 | 1.09 |
| NZD | 1.22 | 1.59 | 0.01 | 1.99 | 1.31 | 1.11 | 1.11 | 1.00 | 0.16 | 0.19 | 0.17 |
| AUD | 1.10 | 1.43 | 1.03 | 1.80 | 1.18 | 1.00 | 1.00 | 0.90 | 0.14 | 0.17 | 0.16 |
| CAD | 1.11 | 1.44 | 1.03 | 1.80 | 1.19 | 1.00 | 1.00 | 0.90 | 0.14 | 0.17 | 0.16 |
| CHF | 0.93 | 1.21 | 0.87 | 1.52 | 1.00 | 0.84 | 0.84 | 0.76 | 0.12 | 0.15 | 0.13 |
| GBP | 0.61 | 0.80 | 0.57 | 1.00 | 0.66 | 0.55 | 0.56 | 0.50 | 0.08 | 0.10 | 0.09 |
| JPY | 107.18 | 139.06 | 1.00 | 174.37 | 114.94 | 96.77 | 97.05 | 87.53 | 13.83 | 16.86 | 15.05 |
| EUR | 0.77 | 1.00 | 0.72 | 1.25 | 0.83 | 0.70 | 0.70 | 0.63 | 0.10 | 0.12 | 0.11 |
| USD | 1.00 | 1.30 | 0.93 | 1.63 | 1.07 | 0.90 | 0.91 | 0.82 | 0.13 | 0.16 | 0.14 |

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株式情報

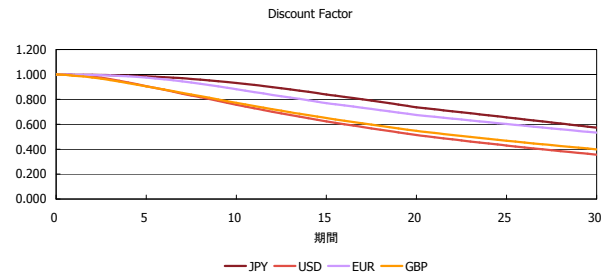
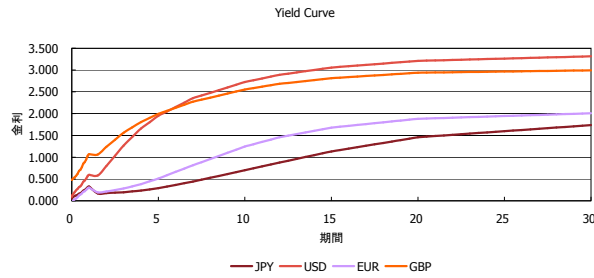
| | 日経225 | 前日比 | TOPIX | 前日比 | JASDAQ | 前日比 | ダウ | 前日比 | S&P500 | 前日比 | FT100 | 前日比 |
|-------|--------|-----|-------|-----|--------|-----|--------|-----|--------|-----|-------|-----|
| INDEX | 15,948 | -39 | 1,314 | 2 | 2,314 | 6 | 16,988 | -61 | 1,977 | -12 | 6,807 | 7 |

出所：Bloombergよりかえてキャピタルマネジメントにて作成

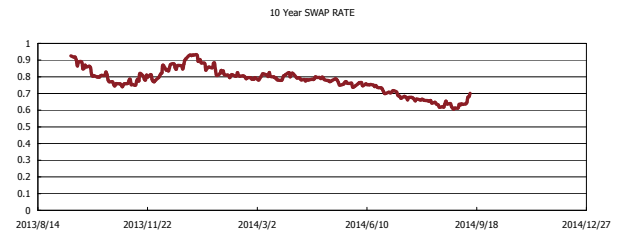
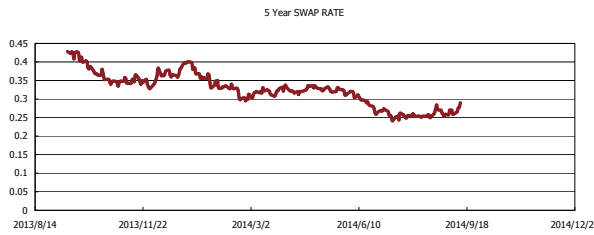
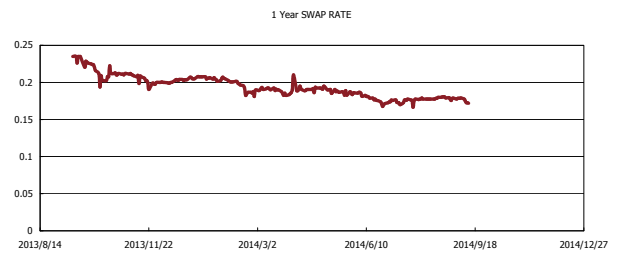
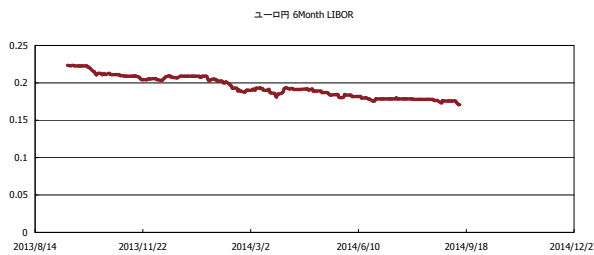


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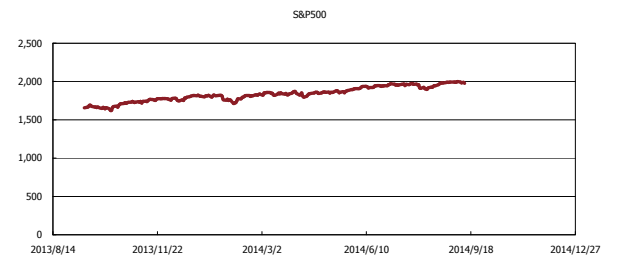
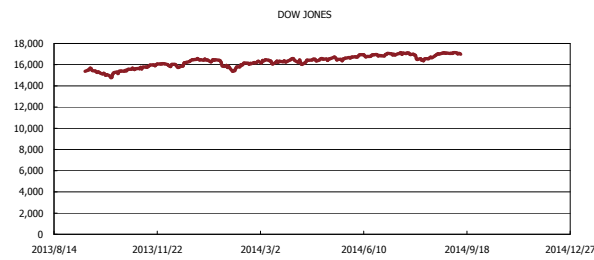
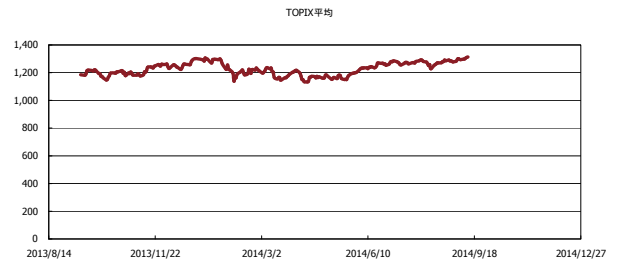
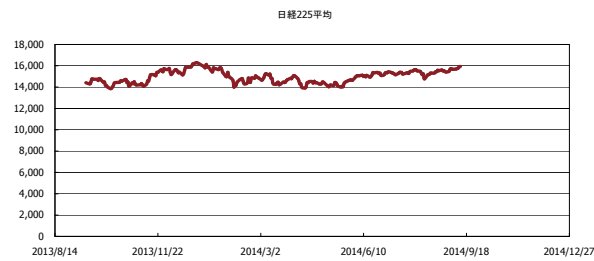
金利情報：Yield Curve



金利情報：ヒストリカル・データ



株価データ：ヒストリカル・データ



出所：Bloombergよりかえてキャピタルマネジメントにて作成