



## 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   | 0.03571 | -0.00143 | 0.116  | -0.001   | -0.1     | -0.00357 | 0.47188 | 0        |
| 1W    | 0.04214 | 0        | 0.1362 | 0.0022   | -0.06071 | -0.00285 | 0.48    | 0        |
| 1M    | 0.07286 | 0.00143  | 0.1717 | -0.0005  | -0.01071 | -0.00071 | 0.50381 | 0.00031  |
| 2M    | 0.09071 | 0        | 0.2112 | 0        | 0.00429  | -0.00357 | 0.52888 | -0.00087 |
| 3M    | 0.10429 | 0        | 0.2581 | -0.00025 | 0.02571  | 0.00142  | 0.56463 | 0.00094  |
| 6M    | 0.14071 | -0.00143 | 0.3768 | 0.0034   | 0.09071  | -0.00072 | 0.68438 | 0.0035   |
| 1Y    | 0.26186 | 0        | 0.6636 | 0.0076   | 0.23286  | 0        | 0.97556 | 0.00656  |

| TBOR | ACT/365 |     |
|------|---------|-----|
|      | JPY     | 前日比 |
| O/N  | -       | -   |
| 1W   | 0.10818 | 0   |
| 1M   | 0.13    | 0   |
| 2M   | 0.15182 | 0   |
| 3M   | 0.17273 | 0   |
| 4M   | 0.20091 | 0   |
| 5M   | 0.23182 | 0   |
| 6M   | 0.25818 | 0   |
| 9M   | 0.28182 | 0   |
| 1Y   | 0.28364 | 0   |

## Swap Rate

| Swap Rate | ACT/360 |        |        |         |        |         |        |        |
|-----------|---------|--------|--------|---------|--------|---------|--------|--------|
|           | JPY     | 前日比    | USD    | 前日比     | EUR    | 前日比     | GBP    | 前日比    |
| 1Y        | 0.1525  | 0.0035 | 0.496  | -0.002  | 0.1355 | -0.0045 | 0.7695 | 0.0185 |
| 18M       | 0.15625 | 0.005  | 0.707  | 0.00145 | 0.1355 | -0.0045 | 0.882  | 0.026  |
| 2Y        | 0.1625  | 0.0085 | 0.918  | 0.0049  | 0.144  | -0.0053 | 0.996  | 0.026  |
| 3Y        | 0.1875  | 0.0075 | 1.2588 | 0.0103  | 0.183  | -0.004  | 1.195  | 0.036  |
| 4Y        | 0.23125 | 0.01   | 1.5014 | 0.0169  | 0.244  | -0.002  | 1.343  | 0.039  |
| 5Y        | 0.28375 | 0.0125 | 1.6735 | 0.0228  | 0.319  | 0.0017  | 1.452  | 0.042  |
| 7Y        | 0.40125 | 0.02   | 1.9125 | 0.037   | 0.482  | 0.0057  | 1.61   | 0.0487 |
| 10Y       | 0.58625 | 0.03   | 2.1293 | 0.0553  | 0.715  | 0.008   | 1.774  | 0.06   |
| 12Y       | 0.7175  | 0.0325 | 2.2275 | 0.0595  | 0.839  | 0.0125  | 1.856  | 0.064  |
| 15Y       | 0.92125 | 0.03   | 2.3298 | 0.0648  | 0.962  | 0.006   | 1.9485 | 0.067  |
| 20Y       | 1.1975  | 0.03   | 2.4185 | 0.0692  | 1.0945 | 0.0005  | 2.041  | 0.069  |
| 30Y       | 1.4175  | 0.0275 | 2.4855 | 0.0732  | 1.189  | -0.001  | 2.0775 | 0.0755 |

| 無担コール/O/N |       |        |
|-----------|-------|--------|
|           | 当日    | 前日比    |
| Bid       | 0.072 | -0.023 |
| Ask       | 0.12  | 0.025  |

| 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 | 147.1 | -0.32 |

## 格付利回り情報：日本証券業協会

| R&I | R&I |      |      |      |      |  |
|-----|-----|------|------|------|------|--|
|     | AAA | AA   | A    | BBB  | BB   |  |
| 1Y  |     | 0.14 | 0.20 | 0.58 | 1.68 |  |
| 2Y  |     | 0.17 | 0.25 | 0.72 |      |  |
| 3Y  |     | 0.19 | 0.29 | 0.81 |      |  |
| 4Y  |     | 0.23 | 0.33 | 0.70 | 2.77 |  |
| 5Y  |     | 0.25 | 0.38 | 0.99 | 2.87 |  |
| 6Y  |     | 0.28 | 0.39 | 0.71 | 2.92 |  |
| 7Y  |     | 0.37 | 0.53 | 0.87 |      |  |
| 8Y  |     | 0.45 | 0.59 | 0.54 |      |  |
| 9Y  |     | 0.50 | 0.68 | 0.96 |      |  |
| 10Y |     | 0.62 | 0.93 | 0.77 |      |  |
| 15Y |     | 1.01 | 1.19 | 2.28 |      |  |
| 20Y |     | 1.60 |      | 2.79 |      |  |

| JCR | JCR  |      |      |      |    |  |
|-----|------|------|------|------|----|--|
|     | AAA  | AA   | A    | BBB  | BB |  |
| 1Y  | 0.14 | 0.18 | 0.30 | 0.61 |    |  |
| 2Y  | 0.16 | 0.23 | 0.41 | 0.39 |    |  |
| 3Y  | 0.21 | 0.26 | 0.47 | 0.39 |    |  |
| 4Y  |      | 0.31 | 0.51 | 0.53 |    |  |
| 5Y  | 0.22 | 0.38 | 0.59 | 0.57 |    |  |
| 6Y  | 0.27 | 0.35 | 0.61 | 1.90 |    |  |
| 7Y  | 0.35 | 0.46 | 0.57 | 0.98 |    |  |
| 8Y  | 0.41 | 0.57 | 0.61 |      |    |  |
| 9Y  | 0.47 | 0.68 | 0.75 | 0.97 |    |  |
| 10Y |      | 0.83 | 1.00 |      |    |  |
| 15Y | 0.91 | 1.19 | 2.28 |      |    |  |
| 20Y |      |      | 2.79 |      |    |  |

## 為替情報

|     | USD    | EUR    | JPY  | GBP    | CHF    | CAD   | AUD   | NZD   | HKD   | NOK   | SEK   |
|-----|--------|--------|------|--------|--------|-------|-------|-------|-------|-------|-------|
| SEK | 8.32   | 9.42   | 6.97 | 12.70  | 8.98   | 6.63  | 6.47  | 6.17  | 1.07  | 1.10  | 1.00  |
| NOK | 7.58   | 8.57   | 6.35 | 11.56  | 8.17   | 6.03  | 5.89  | 5.61  | 0.98  | 1.00  | 0.91  |
| HKD | 7.75   | 8.77   | 6.50 | 11.83  | 8.36   | 6.17  | 6.03  | 5.75  | 1.00  | 1.02  | 0.93  |
| NZD | 1.35   | 1.53   | 0.01 | 2.06   | 1.46   | 1.07  | 1.05  | 1.00  | 0.17  | 0.18  | 0.16  |
| AUD | 1.29   | 1.45   | 1.08 | 1.96   | 1.39   | 1.02  | 1.00  | 0.95  | 0.17  | 0.17  | 0.15  |
| CAD | 1.26   | 1.42   | 1.05 | 1.92   | 1.35   | 1.00  | 0.98  | 0.93  | 0.16  | 0.17  | 0.15  |
| CHF | 0.93   | 1.05   | 0.78 | 1.41   | 1.00   | 0.74  | 0.72  | 0.69  | 0.12  | 0.12  | 0.11  |
| GBP | 0.66   | 0.74   | 0.55 | 1.00   | 0.71   | 0.52  | 0.51  | 0.49  | 0.08  | 0.09  | 0.08  |
| JPY | 119.37 | 135.03 | 1.00 | 182.13 | 128.76 | 95.06 | 92.83 | 88.47 | 15.39 | 15.76 | 14.34 |
| EUR | 0.88   | 1.00   | 0.74 | 1.35   | 0.95   | 0.70  | 0.69  | 0.66  | 0.11  | 0.12  | 0.11  |
| USD | 1.00   | 1.13   | 0.84 | 1.53   | 1.08   | 0.80  | 0.78  | 0.74  | 0.13  | 0.13  | 0.12  |

\*100

## 株式情報

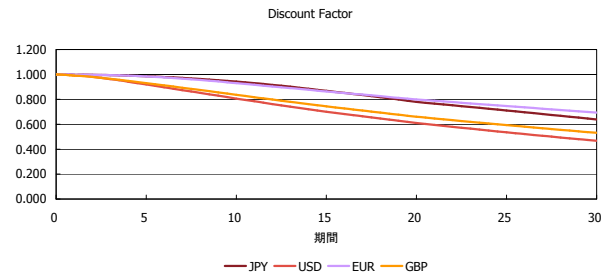
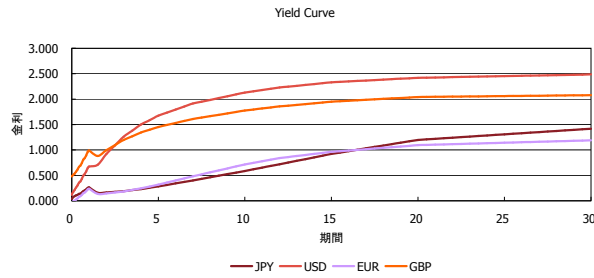
| INDEX | 日経225  | 前日比 | TOPIX | 前日比 | JASDAQ | 前日比 | ダウ     | 前日比 | S&P500 | 前日比 | FT100 | 前日比 |
|-------|--------|-----|-------|-----|--------|-----|--------|-----|--------|-----|-------|-----|
|       | 17,653 | 59  | 1,428 | 3   | 2,359  | 4   | 17,869 | 140 | 2,062  | 20  | 6,829 | -8  |

出所：Bloombergよりかえてキャピタルマネジメントにて作成

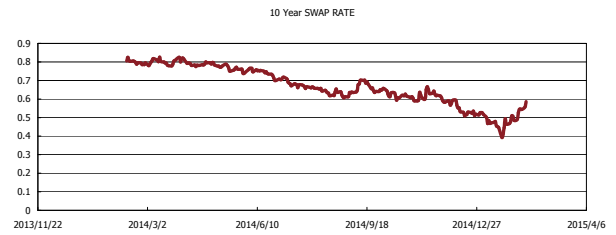
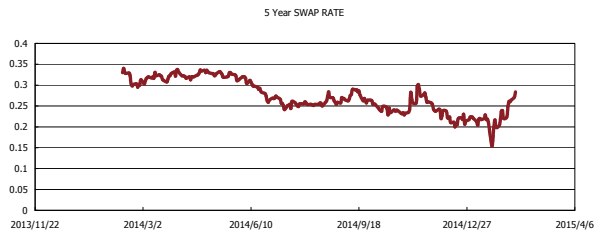
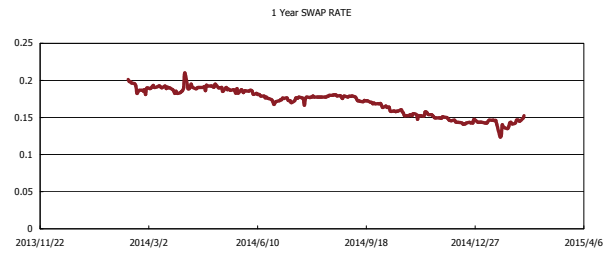
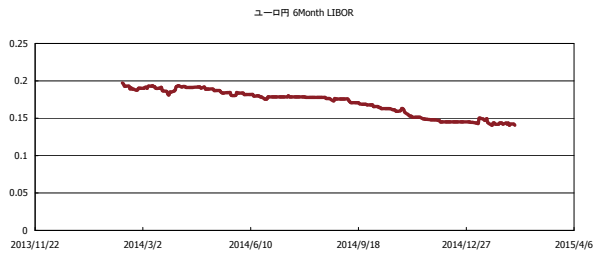


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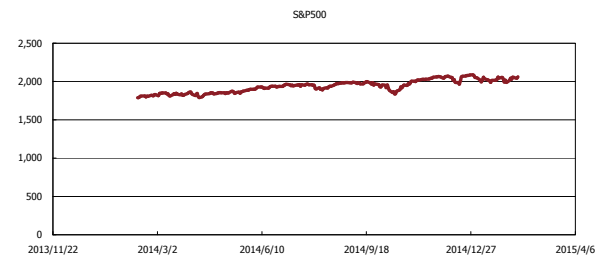
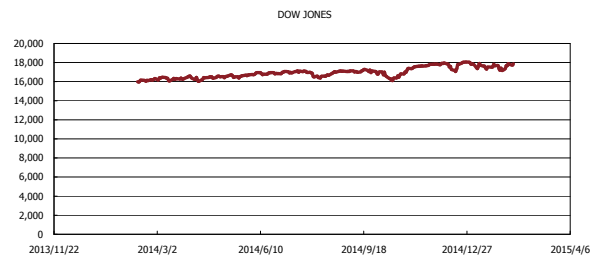
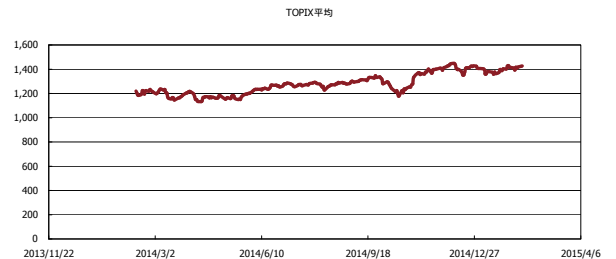
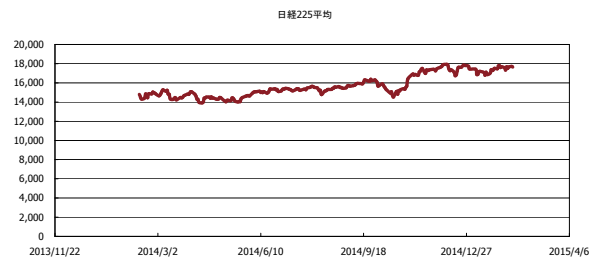
## 金利情報：Yield Curve



## 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