KIDB
Money Market Brief

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Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
3y	2.1150	-0.50	11.75~12.25
5y	2.2325	-1.25	23.25~24
7y	2.2850	-1.75	29~29.5
10y	2.3550	-1.75	36.25~37

CCP(건)	금액(억)	전일비
50	12,690	2,370

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
1*1.5y	8.75	0.00	8.5
1*2y	8.00	0.00	16.75

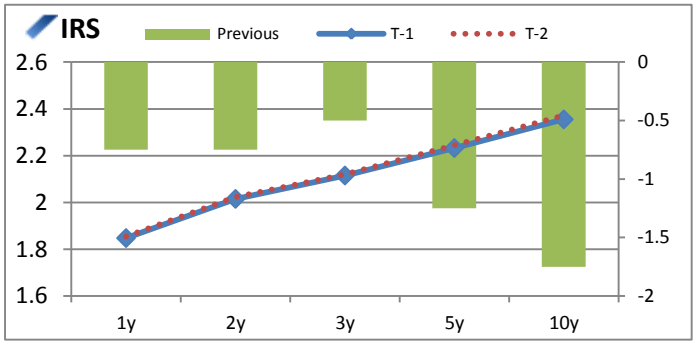
CRS

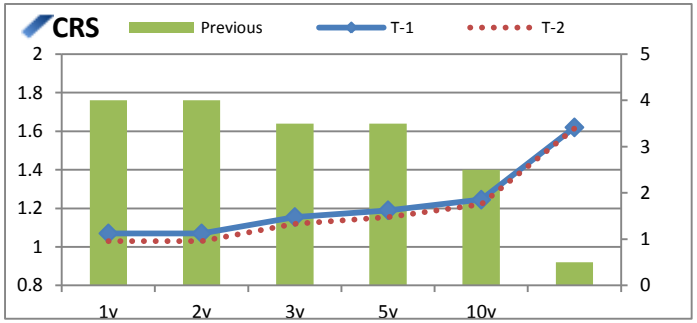
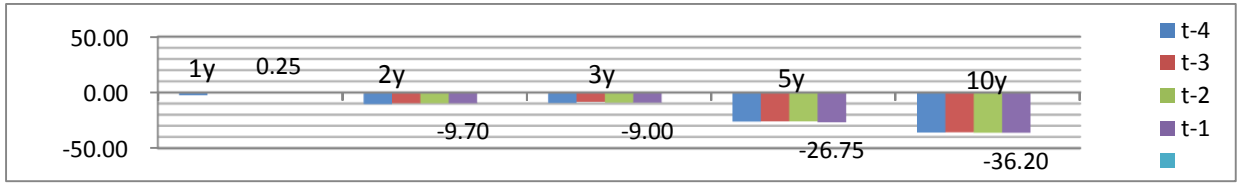
Market Summary

	Closing	△▼
KOSPI	2,453.76	6.00
USD/KRW	1,070.70	-1.20
KTB F 3Y	107.86	0.03
KTB F 10Y	119.86	0.21
CD(91d)	1.65	0.00
CALL	1.47	0.02
Swap Point(1m)	-1.15	0.00
DOW	24,813.69	178.48
US T-Note(2y)	1.4700	0.0405
US T-Note(10y)	2.9451	0.0420
EUR/USD	0.0000	-1.1697
WTI	64.75	-1.06
GOLD	1,293.15	-1.65

Chart

15*										3.00
12*									2.75	5.75
10*								4.00	6.75	9.75
7*							7.00	11.00	13.75	16.75
5*						5.25	12.25			
4*					4.75	10.00	17.00			
3*				7.00	11.75	17.00	24.00			
2*			10.00	17.00	21.75	27.00	34.00			
1*		16.75	26.75	33.75	38.50	43.75	50.75			
	1	2	3	4	5	7	10	12	15	20
IRS	1.8475	2.0150	2.1150	2.1850	2.2325	2.2850	2.3550	2.3950	2.4225	2.4525
CRS	1.070	1.155	1.190	1.220	1.245	1.380	1.620			
Basis	-0.78	-0.86	-0.93	-0.97	-0.99	-0.91	-0.74	IRS 6m	9m	18m
BOND	1.845	2.112	2.205		2.500		2.717	1.7200	1.7925	1.9350
IRS-Bond	0.25	-9.70	-9.00		-26.75		-36.20			





Bond-Swap Spread Chart