# KIDB
## Money Market Brief

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## Market Trades

### IRS Outright

| Tenor | Closing | △▼(bp) | Trade Level |
|---|---|---|---|
| 1y | 1.8200 | 0.00 | 1.82 |
| 2y | 1.7675 | −0.25 | 1.7675 - 7.77 |
| 3y | 1.7375 | −0.25 | 1.7375 - 1.74 |
| 5y | 1.7275 | −1.50 | 1.7275 - 1.7425 |

| CCP(건) | 금액(억) | 전일비 |
|---|---|---|
| 147 | 38,558 | 20,087 |

### IRS Spread & CRS

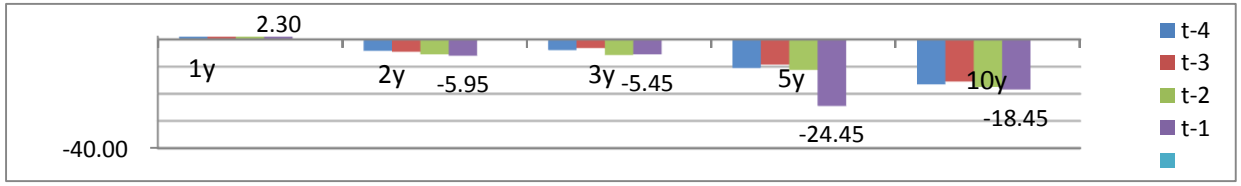
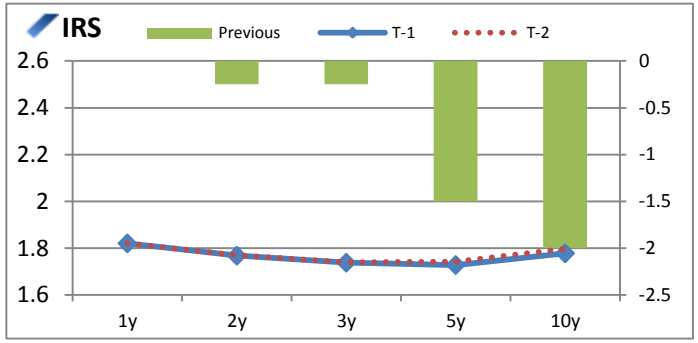
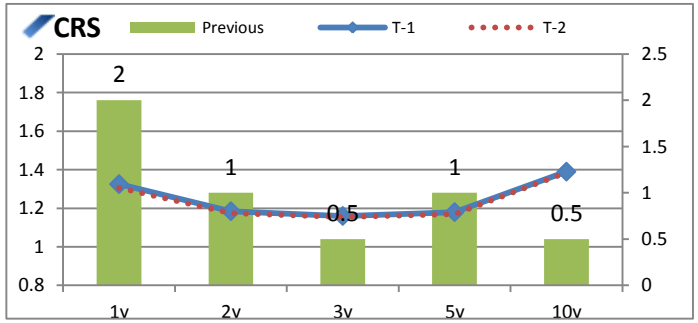
| Tenor | Closing | △▼(bp) | Trade Level |
|---|---|---|---|
| 1*1.5y | -2.75 | −0.25 | -2.5 - -2.75 |
| 4*10y | 4.75 | −0.75 | 5.5 - 4.75 |
| 5*15y | 4.00 | −0.50 | 4.5 - 4 |

CRS

### Market Summary

| | Closing | △▼ |
|---|---|---|
| KOSPI | 2,097.18 | 32.66 |
| USD/KRW | 1,120.70 | -2.30 |
| KTB F 3Y | 109.31 | 0.00 |
| KTB F 10Y | 127.35 | 0.10 |
| CD(91d) | 1.86 | 0.00 |
| CALL | 1.74 | 0.01 |
| Swap Point(1m) | -1.10 | 0.05 |
| DOW | 23,909.84 | -86.11 |
| US T-Note(2y) | 1.7400 | -0.0123 |
| US T-Note(10y) | 2.7038 | 0.0017 |
| EUR/USD | 1.1469 | 0.0006 |
| WTI | 50.76 | -0.83 |
| GOLD | 1,289.10 | 2.00 |

## Chart

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 15* | | | | | | | | | | -4.25 |
| 12* | | | | | | | | | 1.50 | -2.75 |
| 10* | | | | | | | | 2.50 | 4.00 | -0.25 |
| 7* | | | | | | | 4.25 | 6.75 | 8.25 | 4.00 |
| 5* | | | | | | 0.75 | 5.00 | | | |
| 4* | | | | | -0.25 | 0.50 | 4.75 | | | |
| 3* | | | | -0.75 | -1.00 | -0.25 | 4.00 | | | |
| 2* | | | -3.00 | -3.75 | -4.00 | -3.25 | 1.00 | | | |
| 1* | | -5.25 | -8.25 | -9.00 | -9.25 | -8.50 | -4.25 | | | |
| | 1 | 2 | 3 | 4 | 5 | 7 | 10 | 12 | 15 | 20 |
| IRS | 1.8200 | 1.7675 | 1.7375 | 1.7300 | 1.7275 | 1.7350 | 1.7775 | 1.8025 | 1.8175 | 1.7750 |
| CRS | 1.325 | 1.185 | 1.160 | 1.170 | 1.180 | 1.255 | 1.390 | | | |
| Basis | -0.50 | -0.58 | -0.58 | -0.56 | -0.55 | -0.48 | -0.39 | IRS 6m | 9m | 18m |
| BOND | 1.797 | 1.827 | 1.792 | | 1.972 | | 1.962 | 1.8500 | 1.8375 | 1.7925 |
| IRS-Bond | 2.30 | -5.95 | -5.45 | | -24.45 | | -18.45 | | | |

### Bond-Swap Spread Chart