KIDB
Money Market Brief

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Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
9m	1.8375	-0.75	1.8375
1y	1.8000	1.80	1.80
1.5y	1.7325	1.73	1.74
4y	1.6400	1.64	1.66
5y	1.6350	1.64	1.66
20y	1.6425	1.64	1.6525 - 1.6675

CCP(건)	금액(억)	전일비
109	32,017	10,122

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level

CRS

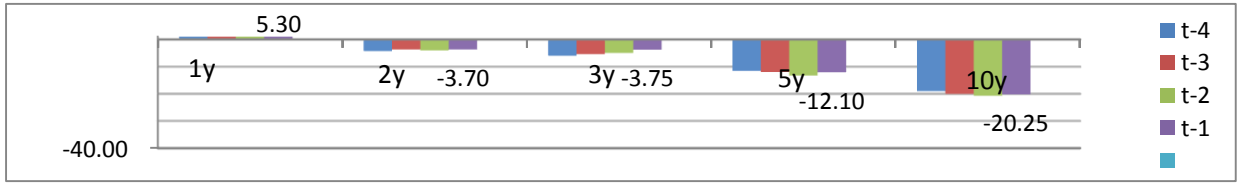
Market Summary

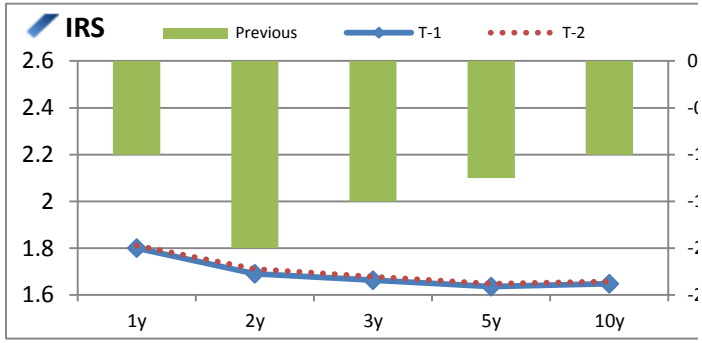
	Closing	△▼
KOSPI	2,177.18	8.9
USD/KRW	1,136.40	2.7
KTB F 3Y	109.65	0.0
KTB F 10Y	128.72	0.2
CD(91d)	1.89	-0.0
CALL	1.74	-0.0
Swap Point(1m)	-1.20	-0.1
DOW	26,258.42	329.
US T-Note(2y)	1.7400	0.07
US T-Note(10y)	2.5009	0.09
EUR/USD	1.1212	-0.12
WTI	61.59	1.4
GOLD	1,288.40	-4.6

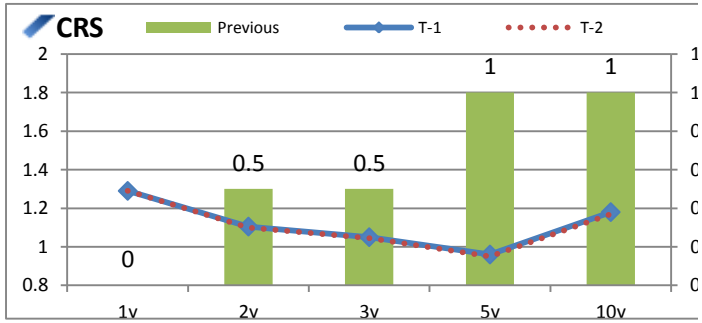
Chart

15*										-2.75
12*									0.00	-2.75
10*								2.25	2.25	-0.50
7*							2.00	4.25	4.25	1.50
5*						-0.75	1.25			
4*					-0.50	-1.25	0.75			
3*				-2.25	-2.75	-3.50	-1.50			
2*			-2.75	-5.00	-5.50	-6.25	-4.25			
1*		-11.00	-13.75	-16.00	-16.50	-17.25	-15.25			
	1	2	3	4	5	7	10	12	15	20
IRS	1.8000	1.6900	1.6625	1.6400	1.6350	1.6275	1.6475	1.6700	1.6700	1.6425
CRS	1.290	1.105	1.050	1.010	0.960	1.000	1.180			
Basis	-0.51	-0.59	-0.61	-0.63	-0.68	-0.63	-0.47	IRS 6m	9m	18m
BOND	1.747	1.727	1.700		1.756		1.850	1.8775	1.8375	1.7325
IRS-Bond	5.30	-3.70	-3.75		-12.10		-20.25			

Bond-Swap Spread Chart







0
0
8
2
1
3
0
74
66
50
21
5
0

0.5
1
1.5
2
2.5

1.2
1
0.8
0.6
0.4
0.2
0

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