KIDB
Money Market Brief

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Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
6m	1.8000	-0.75	1.80
2y	1.6200	-3.25	1.625
3y	1.5850	-3.25	1.5975
5y	1.5675	-3.50	1.5825
12y	1.6150	-3.75	1.6225

CCP(건)	금액(억)	전일비
153	60,400	34,840

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
6*9m	-4.00	-0.50	-04
1*3y	-13.50	-1.50	-13.25
1.5*2y	-4.50	-0.25	-4.5

CRS

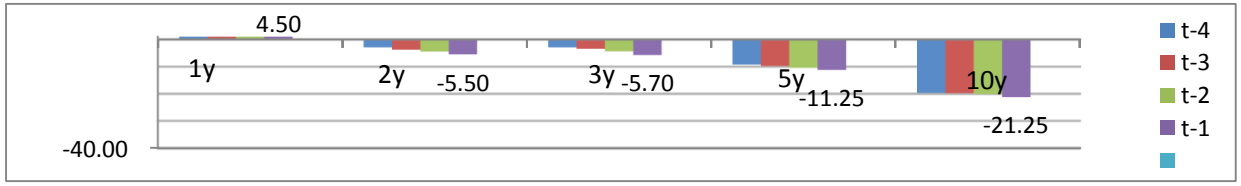
Market Summary

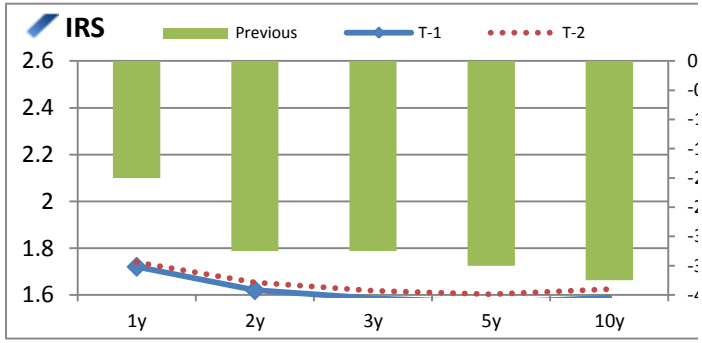
	Closing	△▼
KOSPI	2,081.84	20.5
USD/KRW	1,189.40	-4.6
KTB F 3Y	109.55	-0.1
KTB F 10Y	128.46	-0.3
CD(91d)	1.84	0.0
CALL	1.73	0.0
Swap Point(1m)	-1.25	0.0
DOW	25,324.99	-354.
US T-Note(2y)	1.7300	-0.04
US T-Note(10y)	2.4077	-0.01
EUR/USD	1.1133	-0.00
WTI	61.04	-2.0
GOLD	1,300.10	24.0

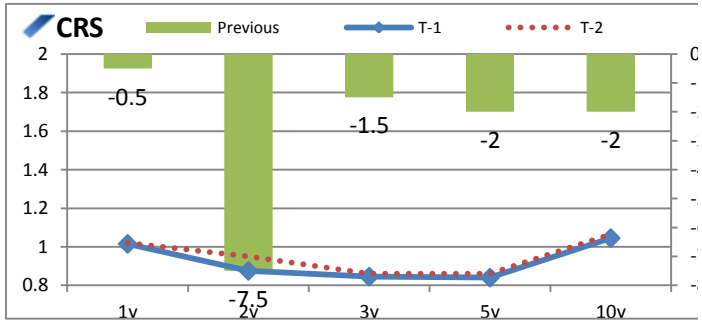
Chart

	1	2	3	4	5	7	10	12	15	20
15*										-2.25
12*									0.75	-1.50
10*								2.75	3.50	1.25
7*							2.75	5.50	6.25	4.00
5*						-0.75	2.00			
4*					-0.50	-1.25	1.50			
3*				-1.25	-1.75	-2.50	0.25			
2*			-3.50	-4.75	-5.25	-6.00	-3.25			
1*		-10.00	-13.50	-14.75	-15.25	-16.00	-13.25			
IRS	1.7200	1.6200	1.5850	1.5725	1.5675	1.5600	1.5875	1.6150	1.6225	1.6000
CRS	1.015	0.875	0.845	0.845	0.840	0.905	1.045			
Basis	-0.71	-0.75	-0.74	-0.73	-0.73	-0.66	-0.54	IRS 6m	9m	18m
BOND	1.675	1.675	1.642		1.680		1.800	1.8000	1.7600	1.6650
IRS-Bond	4.50	-5.50	-5.70		-11.25		-21.25			

Bond-Swap Spread Chart







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