

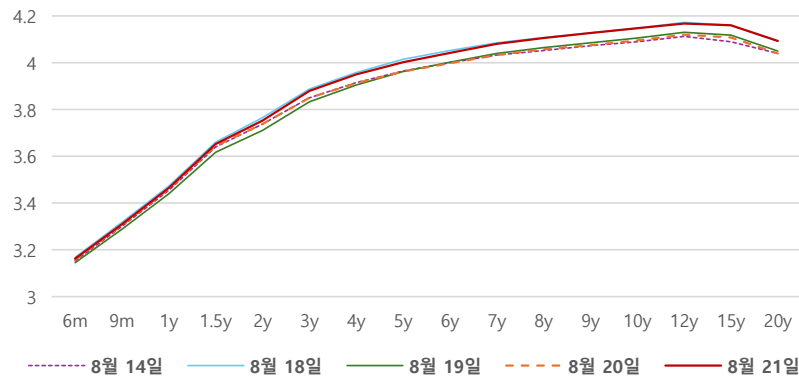
IRS 데일리 증가

8월 21일

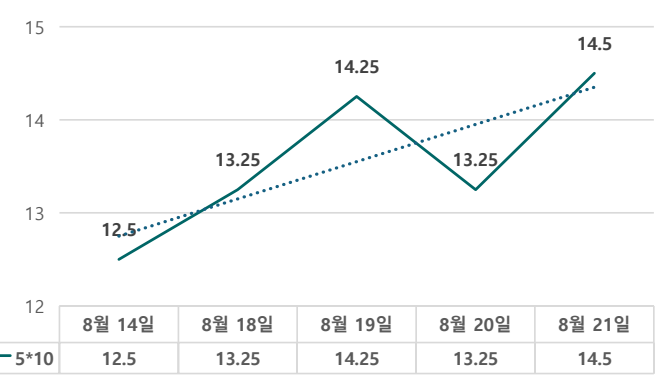
단위 : %, bp

구분	증가	전일대비
6m	3.1625	0.50
9m	3.3100	0.50
1y	3.4650	0.50
1.5y	3.6525	0.75
2y	3.7525	1.50
3y	3.8800	3.00
4y	3.9500	3.75
5y	4.0025	4.00
6y	4.0425	4.50
7y	4.0800	4.75
8y	4.1050	4.75
9y	4.1275	5.25
10y	4.1475	5.25
12y	4.1675	4.75
15y	4.1600	5.25
20y	4.0925	5.25

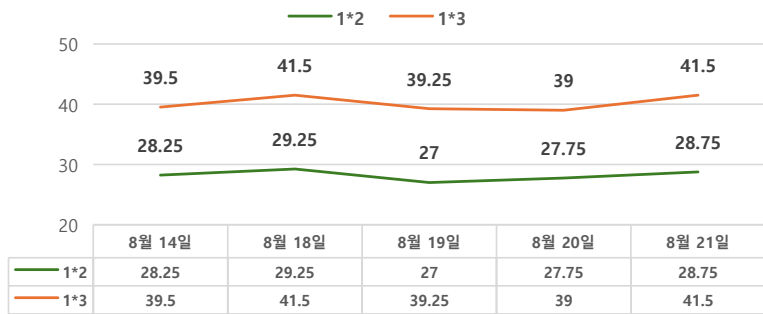
IRS 증가



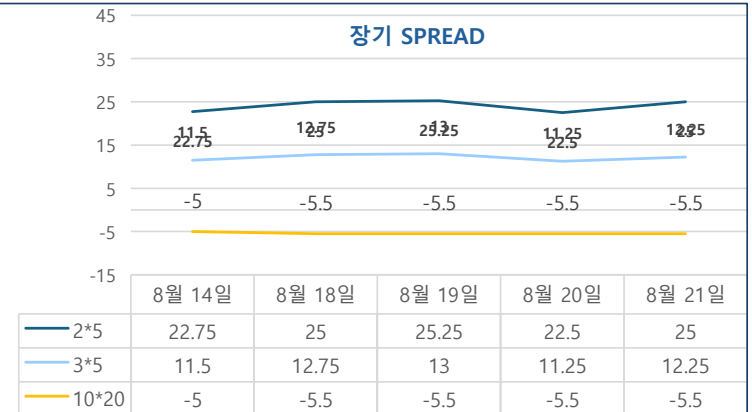
5*10 SPREAD



단기 SPREAD



장기 SPREAD



IRS 주요 커브

SPREAD

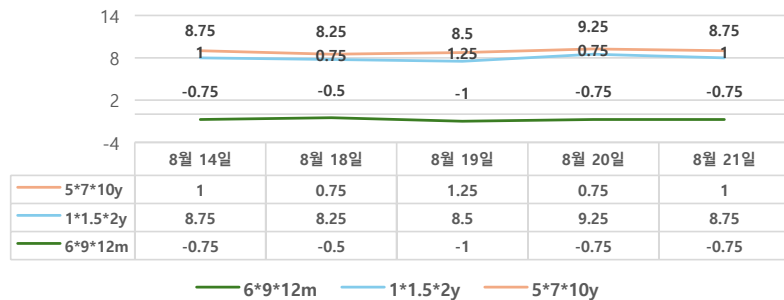
구분	증가	전일대비
1*2y	28.75	1.00
1*3y	41.50	2.50
2*5y	25.00	2.50
3*5y	12.25	1.00
5*10y	14.50	1.25
10*20y	-5.50	0.00

IRS 주요 커브

FLY

구분	증가	전일대비
6m*9m*1y	-0.75	0.00
1*1.5*2y	8.75	-0.50
2*5*10y	10.50	1.25
5*7*10y	1.00	0.25

주요 FLY



2*5*10y FLY

