

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
9m	1.6400	-3.50	1.665
5y	1.3925	-7.00	1.41
10y	1.4125	-7.75	1.41

CCP(건)	금액(억)	전일비
115	39,344	21,279

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
6*9m	-6.25	-0.75	-5.25
3*5y	-3.50	0.00	-3.5

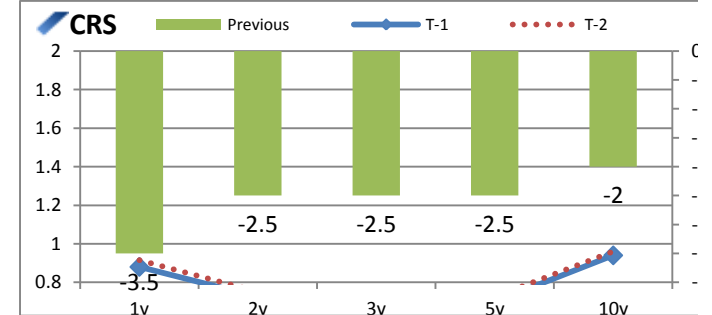
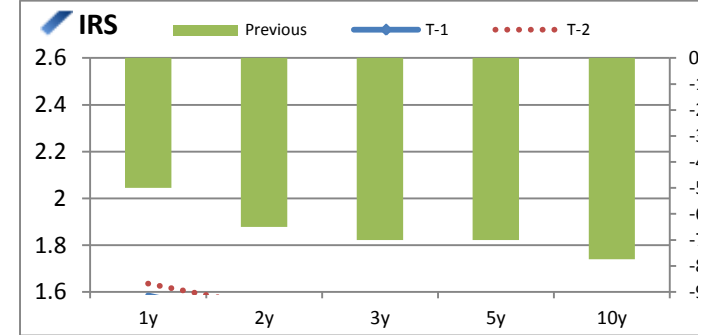
CRS

Market Summary

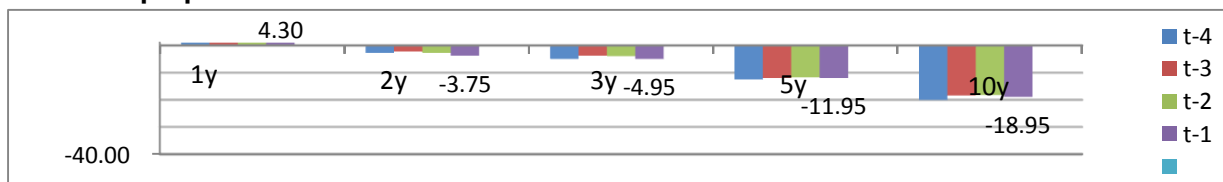
	Closing	△▼
KOSPI	2,108.75	-3.0
USD/KRW	1,182.60	2.2
KTB F 3Y	110.25	0.1
KTB F 10Y	131.09	0.7
CD(91d)	1.81	-0.0
CALL	1.73	0.0
Swap Point(1m)	-1.25	-0.0
DOW	26,048.51	-14.7
US T-Note(2y)	1.7300	0.01
US T-Note(10y)	2.1407	-0.00
EUR/USD	1.1336	0.00
WTI	53.27	0.0
GOLD	1,322.40	-2.3

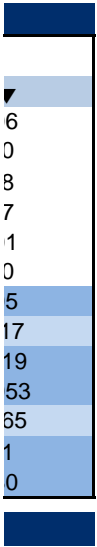
Chart

	1	2	3	4	5	7	10	12	15	20
15*										-2.75
12*										-3.25
10*								2.25	1.75	-1.00
7*							2.50	4.75	4.25	1.50
5*					-0.50		2.00			
4*				-1.25	-1.75		0.75			
3*			-1.75	-3.00	-3.50		-1.00			
2*		-5.00	-6.75	-8.00	-8.50		-6.00			
1*	-11.25	-16.25	-18.00	-19.25	-19.75	-17.25				
IRS	1.5850	1.4725	1.4225	1.4050	1.3925	1.3875	1.4125	1.4350	1.4300	1.4025
CRS	0.880	0.725	0.685	0.705	0.700	0.790	0.940			
Basis	-0.71	-0.75	-0.74	-0.70	-0.69	-0.60	-0.47			
BOND	1.542	1.510	1.472		1.512		1.602	1.7025	1.6400	1.5175
IRS-Bond	4.30	-3.75	-4.95		-11.95		-18.95			



Bond-Swap Spread Chart





0
1
2
3
4
5
6
7
8
9

0
-0.5
-1
-1.5
-2
-2.5
-3
-3.5
-4