

## Market Trades

### IRS Outright

| Tenor | Closing | Δ▼(bp) | Trade Level |
|-------|---------|--------|-------------|
| 3y    | 1.4175  | 2.00   | 1.415       |
| 5y    | 1.3950  | 2.00   | 1.395       |
| 7y    | 1.3925  | 2.25   | 1.39        |

  

| CCP(건) | 금액(억)  | 전일비     |
|--------|--------|---------|
| 69     | 12,444 | -26,900 |

### IRS Spread & CRS

| Tenor  | Closing | Δ▼(bp) | Trade Level |
|--------|---------|--------|-------------|
| 1.5*3y | -8.50   | 0.75   | -8.75       |
| 2*5y   | -6.50   | 0.50   | -6.5        |

  

| CRS |
|-----|
|     |

### Market Summary

|                | Closing   | Δ▼    |
|----------------|-----------|-------|
| KOSPI          | 2,090.73  | -18.0 |
| USD/KRW        | 1,186.50  | 3.9   |
| KTB F 3Y       | 110.21    | -0.0  |
| KTB F 10Y      | 130.86    | -0.2  |
| CD(91d)        | 1.80      | -0.0  |
| CALL           | 1.75      | 0.0   |
| Swap Point(1m) | -1.20     | 0.0   |
| DOW            | 26,089.61 | 41.1  |
| US T-Note(2y)  | 1.7500    | -0.09 |
| US T-Note(10y) | 2.0797    | -0.06 |
| EUR/USD        | 1.1215    | -0.01 |
| WTI            | 52.51     | -0.7  |
| GOLD           | 1,340.10  | 17.7  |

## Chart

|          | 1      | 2      | 3      | 4      | 5      | 7      | 10     | 12     | 15     | 20     |
|----------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 15*      |        |        |        |        |        |        |        |        |        | -2.75  |
| 12*      |        |        |        |        |        |        |        |        |        | -3.25  |
| 10*      |        |        |        |        |        |        |        | 2.00   | 1.50   | -1.25  |
| 7*       |        |        |        |        |        |        | 3.50   | 5.50   | 5.00   | 2.25   |
| 5*       |        |        |        |        |        | -0.25  | 3.25   |        |        |        |
| 4*       |        |        |        | -1.00  |        | -1.25  | 2.25   |        |        |        |
| 3*       |        |        | -1.25  | -2.25  | -2.50  | 1.00   |        |        |        |        |
| 2*       |        | -4.25  | -5.50  | -6.50  | -6.75  | -3.25  |        |        |        |        |
| 1*       | -11.00 | -15.25 | -16.50 | -17.50 | -17.75 | -14.25 |        |        |        |        |
| IRS      | 1.5700 | 1.4600 | 1.4175 | 1.4050 | 1.3950 | 1.3925 | 1.4275 | 1.4475 | 1.4425 | 1.4150 |
| CRS      | 0.820  | 0.675  | 0.635  | 0.650  | 0.640  | 0.720  | 0.870  |        |        |        |
| Basis    | -0.75  | -0.79  | -0.78  | -0.76  | -0.76  | -0.67  | -0.56  | IRS 6m | 9m     | 18m    |
| BOND     | 1.532  | 1.520  | 1.491  |        | 1.525  |        | 1.622  | 1.7050 | 1.6275 | 1.5025 |
| IRS-Bond | 3.80   | -6.00  | -7.35  |        | -13.00 |        | -19.45 |        |        |        |

### Bond-Swap Spread Chart



