

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.5650	-0.50	1.5625
3y	1.4150	-0.25	1.4075

CCP(건)	금액(억)	전일비
103	57,175	44,731

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
6*9m	-7.75	0.00	-7.75
5*10y	3.25	0.00	3.25

CRS

Market Summary

	Closing	△▼
KOSPI	2,098.71	7.91
USD/KRW	1,185.80	-0.7
KTBF 3Y	110.37	0.11
KTBF 10Y	131.06	0.21
CD(91d)	1.80	0.01
CALL	1.74	-0.0
Swap Point(1m)	-1.25	-0.0
DOW	26,112.53	22.9
US T-Note(2y)	1.7400	0.031
US T-Note(10y)	2.0900	0.011
EUR/USD	0.1196	-1.00
WTI	51.93	-0.5
GOLD	1,338.70	-1.4

Chart

Tenor	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*					-1.25	-1.50	2.00			
3*			-1.75	-3.00	-3.25	0.25				
2*		-4.00	-5.75	-7.00	-7.25	-3.75				
1*	-11.00	-15.00	-16.75	-18.00	-18.25	-14.75				
IRS	1.5650	1.4550	1.4150	1.3975	1.3850	1.3825	1.4175	1.4375	1.4325	1.4050
CRS	0.820	0.665	0.625	0.640	0.635	0.715	0.885			
Basis	-0.75	-0.79	-0.79	-0.76	-0.75	-0.67	-0.53	IRS 6m	9m	18m
BOND	1.532	1.527	1.500		1.527		1.617	1.7025	1.6250	1.4975
IRS-Bond	3.30	-7.20	-8.50		-14.20		-19.95			

Bond-Swap Spread Chart



