

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.8550	0.75	85.25
2y	2.0300	1.50	2.5
3y	2.1350	2.00	13.75
5y	2.2575	2.50	24.75~25.75

CCP(건)	금액(억)	전일비
88	23,110	10,420

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
1.5*2y	8.25	0.50	
4*5y	5.25	0.25	

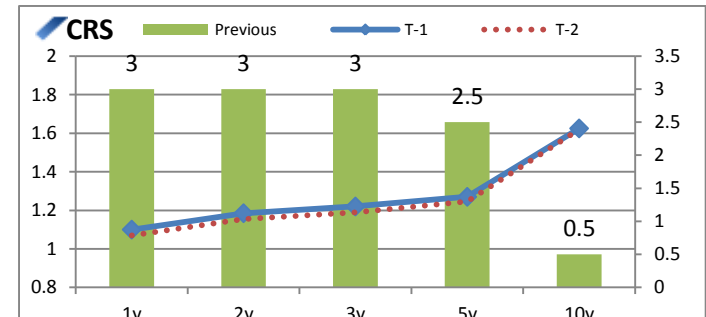
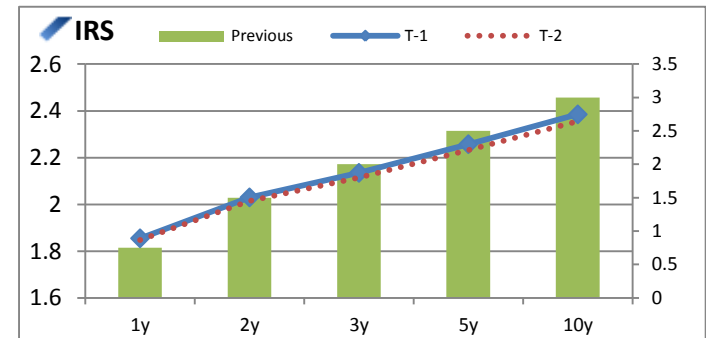
CRS

Market Summary

	Closing	△▼
KOSPI	2,470.58	16.82
USD/KRW	1,069.00	-1.70
KTB F 3Y	107.80	-0.06
KTB F 10Y	119.52	-0.34
CD(91d)	1.65	0.00
CALL	1.44	-0.03
Swap Point(1m)	-1.20	-0.05
DOW	25,146.39	332.70
US T-Note(2y)	1.4400	0.0081
US T-Note(10y)	2.9717	0.0266
EUR/USD	1.1773	0.0076
WTI	64.79	0.04
GOLD	1,297.10	3.95

Chart

15*																			3.00	
12*																				5.75
10*																				9.75
7*																				17.00
5*																				
4*																				
3*																				
2*																				
1*																				
IRS	1.8550	2.0300	2.1350	2.2050	2.2575	2.3125	2.3850	2.4250	2.4525	2.4825										
CRS	1.100	1.185	1.220	1.245	1.270	1.385	1.625													
Basis	-0.76	-0.85	-0.92	-0.96	-0.99	-0.93	-0.76													
BOND	1.852	2.140	2.212		2.522		2.752													
IRS-Bond	0.30	-11.00	-7.70		-26.45		-36.70													



Bond-Swap Spread Chart

