

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
2y	1.8350	0.00	1.83 - 1.835
3y	1.8000	-0.25	1.8 - 1.8025
5y	1.7825	-0.25	1.7825 - 1.785

CCP(건)	금액(억)	전일비
82	21,466	-8,287

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
3*10y	1.00	-0.50	01
10*11y	2.00	0.00	02

CRS

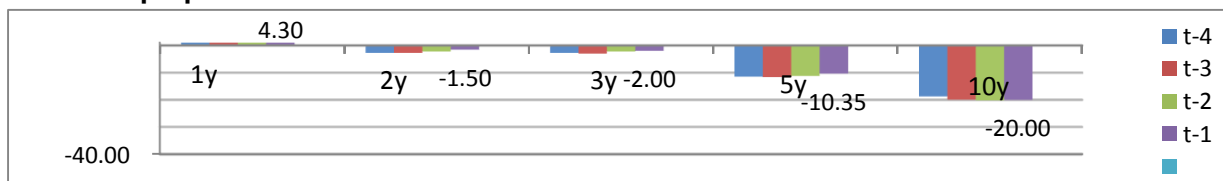
Market Summary

	Closing	△▼
KOSPI	2,165.79	-9.8
USD/KRW	1,129.00	0.21
KTBF 3Y	109.19	0.01
KTBF 10Y	126.88	0.11
CD(91d)	1.89	0.00
CALL	1.74	0.00
Swap Point(1m)	-0.95	0.00
DOW	25,673.46	-133.1
US T-Note(2y)	1.7400	-0.02
US T-Note(10y)	2.6906	-0.02
EUR/USD	1.1311	0.001
WTI	56.22	-0.0
GOLD	1,284.90	2.9

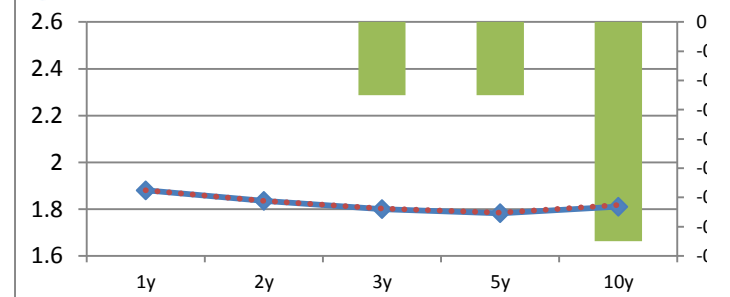
Chart

	1	2	3	4	5	7	10	12	15	20
15*										-0.75
12*								0.75		0.00
10*							2.75	3.50		2.75
7*						3.25	6.00	6.75		6.00
5*				-0.50		2.75				
4*				-1.00		2.25				
3*			-1.25	-1.75		1.00				
2*		-3.50	-4.75	-5.25		-2.50				
1*	-4.50	-8.00	-9.25	-9.75	-10.25	-7.00				
IRS	1.8800	1.8350	1.8000	1.7875	1.7825	1.7775	1.8100	1.8375	1.8450	1.8375
CRS	1.370	1.195	1.175	1.165	1.140	1.195	1.330			
Basis	-0.51	-0.64	-0.63	-0.62	-0.64	-0.58	-0.48			
BOND	1.837	1.850	1.820		1.886		2.010	1.8875	1.8850	1.8650
IRS-Bond	4.30	-1.50	-2.00		-10.35		-20.00			

Bond-Swap Spread Chart



IRS



CRS

