

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
2y	1.8325	-1.00	1.835
5y	1.7750	-1.75	1.7725
10y	1.7975	-2.00	1.8125

CCP(건)	금액(억)	전일비
95	30,897	20,417

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
1*4y	-9.25	-1.25	-8.25
5*7y	-0.75	-0.25	-0.5

CRS

Market Summary

	Closing	△▼
KOSPI	2,177.62	-1.8
USD/KRW	1,130.60	-1.5
KTB F 3Y	109.29	0.1
KTB F 10Y	127.27	0.3
CD(91d)	1.90	0.0
CALL	1.72	-0.0
Swap Point(1m)	-1.10	-0.1
DOW	25,914.10	65.2
US T-Note(2y)	1.7200	0.02
US T-Note(10y)	2.6078	0.01
EUR/USD	1.1353	0.00
WTI	59.09	0.5
GOLD	1,300.30	-1.5

Chart

Tenor	1	2	3	4	5	7	10	12	15	20
15*										-1.25
12*										0.75
10*								2.75	3.50	2.25
7*							3.00	5.75	6.50	5.25
5*					-0.75		2.25			
4*				-1.00	-1.75		1.25			
3*			-1.50	-2.50	-3.25		-0.25			
2*		-3.25	-4.75	-5.75	-6.50		-3.50			
1*	-4.50	-7.75	-9.25	-10.25	-11.00		-8.00			
IRS	1.8775	1.8325	1.8000	1.7850	1.7750	1.7675	1.7975	1.8250	1.8325	1.8200
CRS	1.300	1.140	1.105	1.090	1.060	1.100	1.235			
Basis	-0.58	-0.69	-0.70	-0.70	-0.72	-0.67	-0.56	IRS 6m	9m	18m
BOND	1.830	1.845	1.827		1.875		1.980	1.8950	1.8900	1.8550
IRS-Bond	4.75	-1.25	-2.70		-10.00		-18.25			

Bond-Swap Spread Chart



