

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
9m	1.8350	-0.50	1.8325 - 1.835
1y	1.7975	-0.75	1.7975 - 1.80
2y	1.6950	-1.25	1.695 - 1.70
3y	1.6675	-1.25	1.6675 - 1.6825
10y	1.6625	-2.00	1.6625 - 1.675

CCP(건)	금액(억)	전일비
136	67,676	23,781

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
3*10y	-0.50	-0.75	01
7*10y	2.00	0.00	2.5

CRS

Market Summary

	Closing	△▼
KOSPI	2,206.53	3.20
USD/KRW	1,136.30	2.00
KTB F 3Y	109.59	0.00
KTB F 10Y	128.44	0.10
CD(91d)	1.87	0.00
CALL	1.71	0.00
Swap Point(1m)	-0.95	0.10
DOW	26,218.13	39.00
US T-Note(2y)	1.7100	0.0300
US T-Note(10y)	2.5214	0.0400
EUR/USD	1.1242	0.0000
WTI	62.46	-0.10
GOLD	1,289.90	-0.10

Chart

	1	2	3	4	5	7	10	12	15	20
15*										0.00
12*								2.25	2.25	0.00
10*							4.00	4.00	4.00	2.25
7*						1.75				4.00
5*					0.00	1.75				
4*				-0.25	-0.25	1.50				
3*			-2.00	-2.25	-2.25	-0.50				
2*		-3.00	-5.00	-5.25	-5.25	-3.50				
1*	-10.00	-13.00	-15.00	-15.25	-15.25	-13.50				
IRS	1.7975	1.6975	1.6675	1.6475	1.6450	1.6450	1.6625	1.6850	1.6850	1.6850
CRS	1.330	1.165	1.120	1.085	1.045	1.085	1.230			
Basis	-0.47	-0.53	-0.55	-0.56	-0.60	-0.56	-0.43			
BOND	1.742	1.732	1.717		1.777		1.872	IRS 6m	9m	18m
IRS-Bond	5.55	-3.45	-4.95		-13.20		-20.95	1.8575	1.8350	1.7400

Bond-Swap Spread Chart



