

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.7850	-1.00	1.79
2y	1.7050	-1.00	1.705
3y	1.6750	-1.00	1.67-1.6725

CCP(건)	금액(억)	전일비
0	-	0

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
10*12y	2.75	0.00	2.75
10*15y	3.75	0.00	3.75

CRS

Market Summary

	Closing	△▼
KOSPI	2,102.01	-66.0
USD/KRW	1,179.80	10.4
KTB F 3Y	109.55	0.0
KTB F 10Y	128.55	0.2
CD(91d)	1.84	0.0
CALL	1.72	-0.0
Swap Point(1m)	-1.25	-0.1
DOW	25,967.33	2.2
US T-Note(2y)	1.7200	0.01
US T-Note(10y)	2.4820	0.02
EUR/USD	0.0000	-1.12
WTI	62.12	0.7
GOLD	1,279.40	-4.1

Chart

Tenor	1	2	3	4	5	7	10	12	15	20
15*										-1.75
12*										-0.75
10*							2.75	2.75	3.75	2.00
7*						2.75	5.50	6.50	4.75	
5*				-0.25	-0.25	2.50				
4*				-0.75	-1.00	1.75				
3*			-1.50	-2.25	-2.50	0.25				
2*		-3.00	-4.50	-5.25	-5.50	-2.75				
1*	-8.00	-11.00	-12.50	-13.25	-13.50	-10.75				
IRS	1.7850	1.7050	1.6750	1.6600	1.6525	1.6500	1.6775	1.7050	1.7150	1.6975
CRS	1.095	0.945	0.900	0.890	0.875	0.930	1.070			
Basis	-0.69	-0.76	-0.78	-0.77	-0.78	-0.72	-0.61	IRS 6m	9m	18m
BOND	1.720	1.727	1.705		1.742		1.857	1.8250	1.8075	1.7475
IRS-Bond	6.50	-2.20	-3.00		-8.95		-17.95			

Bond-Swap Spread Chart



