

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
6m	1.8225	-0.25	1.82
4y	1.6650	-1.25	1.66
5y	1.6625	-0.75	1.665

CCP(건)	금액(억)	전일비
0	-	0

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
1*2y	-7.75	-0.25	-08
2*10y	-1.00	0.50	-01

CRS

Market Summary

	Closing	△▼
KOSPI	2,081.84	2.8
USD/KRW	1,189.40	1.9
KTB F 3Y	109.55	0.0
KTB F 10Y	128.46	0.1
CD(91d)	1.84	0.0
CALL	1.72	0.0
Swap Point(1m)	0.00	1.3
DOW	25,324.99	-617.
US T-Note(2y)	1.7200	-0.08
US T-Note(10y)	2.4077	-0.06
EUR/USD	1.1241	0.00
WTI	61.04	-0.6
GOLD	1,300.10	14.4

Chart

	1	2	3	4	5	7	10	12	15	20
15*										-1.75
12*									0.75	-1.00
10*							2.75	3.50	1.75	
7*						3.00	5.75	6.50	4.75	
5*					-0.25	2.75				
4*				-0.25	-0.50	2.50				
3*			-0.75	-1.00	-1.25	1.75				
2*		-2.75	-3.50	-3.75	-4.00	-1.00				
1*	-7.75	-10.50	-11.25	-11.50	-11.75	-8.75				
IRS	1.7775	1.7000	1.6725	1.6650	1.6625	1.6600	1.6900	1.7175	1.7250	1.7075
CRS	1.030	0.955	0.915	0.915	0.905	0.965	1.105			
Basis	-0.75	-0.75	-0.76	-0.75	-0.76	-0.70	-0.59			
BOND	1.697	1.727	1.709		1.757		1.870	IRS 6m	9m	18m
IRS-Bond	8.05	-2.70	-3.65		-9.45		-18.00	1.8225	1.8000	1.7400

Bond-Swap Spread Chart



