

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
3y	1.6700	-0.25	1.67
5y	1.6550	-0.75	1.655
10y	1.6775	-1.25	1.6775

CCP(건)	금액(억)	전일비
0	-	0

IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
10*20y	1.50	-1.25	1.75
15*20y	-2.00	-0.25	-02

CRS

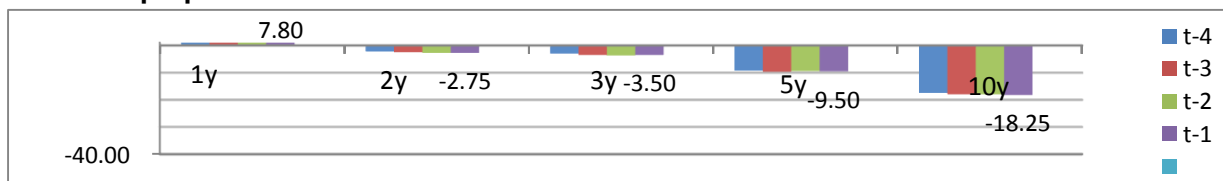
Market Summary

	Closing	△▼
KOSPI	2,092.78	10.9
USD/KRW	1,188.60	-0.8
KTB F 3Y	109.56	0.0
KTB F 10Y	128.55	0.0
CD(91d)	1.84	0.0
CALL	1.75	0.0
Swap Point(1m)	-1.20	-1.2
DOW	25,532.05	207.1
US T-Note(2y)	1.7500	0.014
US T-Note(10y)	2.4139	0.000
EUR/USD	1.1213	-0.00
WTI	61.78	0.7
GOLD	1,294.70	-5.4

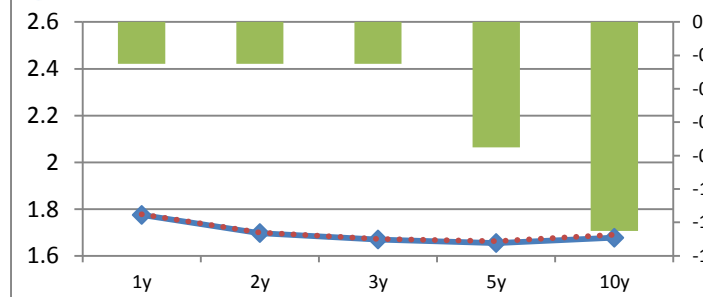
Chart

	1	2	3	4	5	7	10	12	15	20
15*										-2.00
12*								0.75		-1.25
10*							2.75	2.75	3.50	1.50
7*						2.75	5.50	6.25	4.25	
5*				-0.50		2.25				
4*				-1.00		1.75				
3*			-1.00	-1.50	-2.00	0.75				
2*		-2.75	-3.75	-4.25	-4.75	-2.00				
1*	-7.75	-10.50	-11.50	-12.00	-12.50	-9.75				
IRS	1.7750	1.6975	1.6700	1.6600	1.6550	1.6500	1.6775	1.7050	1.7125	1.6925
CRS	1.030	0.940	0.905	0.905	0.900	0.960	1.100			
Basis	-0.75	-0.76	-0.77	-0.76	-0.76	-0.69	-0.58			
BOND	1.697	1.725	1.705		1.750		1.860	IRS 6m	9m	18m
IRS-Bond	7.80	-2.75	-3.50		-9.50		-18.25	1.8225	1.7975	1.7375

Bond-Swap Spread Chart



IRS



CRS

