

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
6m	1.8150	-0.75	1.82
5y	1.6175	-3.75	1.6.5
10y	1.6400	-3.75	1.6475
20y	1.6550	-3.75	1.655

CCP(건)	금액(억)	전일비
0	-	0

IRS Spread & CRS

Tenor	Closing	Δ▼(bp)	Trade Level
1*5y	-13.50	1.50	-13.25
1.5*2y	-4.00	-0.50	-4.25
7*10y	3.00	0.25	2.25

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,067.69	-25.0
USD/KRW	1,191.50	2.90
KTB F 3Y	109.69	0.10
KTB F 10Y	128.97	0.40
CD(91d)	1.84	0.00
CALL	1.74	-0.00
Swap Point(1m)	-1.25	-0.00
DOW	25,648.02	115.3
US T-Note(2y)	1.7400	-0.03
US T-Note(10y)	2.3768	-0.03
EUR/USD	1.1214	0.000
WTI	62.02	0.20
GOLD	1,296.30	1.60

Chart

	1	2	3	4	5	7	10	12	15	20
15*										-2.00
12*								0.75		-1.25
10*							2.75	3.50		1.50
7*						3.00	5.75	6.50		4.50
5*					-0.75	2.25				
4*				-0.75	-1.50	1.50				
3*			-1.50	-2.25	-3.00	0.00				
2*		-3.25	-4.75	-5.50	-6.25	-3.25				
1*	-8.00	-11.25	-12.75	-13.50	-14.25	-11.25				
IRS	1.7525	1.6725	1.6400	1.6250	1.6175	1.6100	1.6400	1.6675	1.6750	1.6550
CRS	1.020	0.930	0.900	0.900	0.900	0.965	1.105			
Basis	-0.73	-0.74	-0.74	-0.73	-0.72	-0.65	-0.54	IRS 6m	9m	18m
BOND	1.682	1.697	1.670		1.710		1.821	1.8150	1.7775	1.7125
IRS-Bond	7.05	-2.45	-3.00		-9.25		-18.10			

Bond-Swap Spread Chart



