

## Market Trades

### IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1.5y	1.6500	-0.25	1.65
3y	1.5675	-0.50	1.5675

  

CCP(건)	금액(억)	전일비
63	19,921	-23,315

### IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
1*3y	-14.25	-0.75	-14
2*3y	-3.75	-0.25	-3.75
5*10y	2.00	0.00	02
10*20y	0.00	-0.75	0.25

  

CRS

### Market Summary

	Closing	△▼
KOSPI	2,044.21	-1.1
USD/KRW	1,184.50	-3.9
KTB F 3Y	109.76	-0.0
KTB F 10Y	129.25	0.0
CD(91d)	1.84	0.0
CALL	1.74	0.0
Swap Point(1m)	-1.30	0.0
DOW	25,585.69	95.2
US T-Note(2y)	1.7400	0.00
US T-Note(10y)	2.3229	0.00
EUR/USD	1.1193	0.00
WTI	58.63	0.7
GOLD	1,283.00	-1.8

## Chart

	1	2	3	4	5	7	10	12	15	20
15*										-3.50
12*								0.75		-2.75
10*							2.75	2.75	3.50	0.00
7*						2.75	5.50	6.25	6.25	2.75
5*				-0.75		2.00				
4*				-1.50		1.25				
3*			-3.75	-5.25	-6.00	-6.75				
2*		-10.50	-14.25	-15.75	-16.50	-17.25	-14.50			
1*										
IRS	1.7100	1.6050	1.5675	1.5525	1.5450	1.5375	1.5650	1.5925	1.6000	1.5650
CRS	0.950	0.830	0.810	0.825	0.830	0.910	1.070			
Basis	-0.76	-0.78	-0.76	-0.73	-0.72	-0.63	-0.50			
BOND	1.672	1.677	1.647		1.682		1.795	1.8025	1.7550	1.6500
IRS-Bond	3.80	-7.20	-7.95		-13.70		-23.00			

### Bond-Swap Spread Chart



