

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
6m	1.7975	0.50	1.7975-1.80
9m	1.7500	0.75	1.75
1y	1.7075	0.75	1.7075

CCP(건)	금액(억)	전일비
0	-	-57,277

IRS Spread & CRS

Tenor	Closing	Δ▼(bp)	Trade Level
2*3y	-4.25	0.00	-04.25 - -04

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,023.32	0.00
USD/KRW	1,193.90	0.00
KTB F 3Y	109.88	0.00
KTB F 10Y	129.84	0.00
CD(91d)	1.84	0.00
CALL	1.73	0.00
Swap Point(1m)	-1.15	0.00
DOW	25,347.77	0.00
US T-Note(2y)	1.7300	0.00
US T-Note(10y)	2.2649	0.00
EUR/USD	1.1132	-0.00
WTI	59.14	0.00
GOLD	1,276.50	0.00

Chart

	1	2	3	4	5	7	10	12	15	20
15*										-2.75
12*								2.50	2.50	-2.75
10*							2.50	5.00	5.00	-0.25
7*						1.50				2.25
5*				-1.00						
4*				-2.50						
3*			-2.25	-3.75						
2*		-4.25	-6.50	-8.00						
1*	-11.00	-15.25	-17.50	-19.00	-20.00	-17.50				
IRS	1.7075	1.5975	1.5550	1.5325	1.5175	1.5075	1.5325	1.5575	1.5575	1.5300
CRS	0.930	0.810	0.790	0.810	0.820	0.905	1.055			
Basis	-0.78	-0.79	-0.77	-0.72	-0.70	-0.60	-0.48			
BOND	1.672	1.675	1.642		1.680		1.795	1.7975	1.7500	1.6400
IRS-Bond	3.55	-7.75	-8.70		-16.25		-26.25			

Bond-Swap Spread Chart



