

## Market Trades

### IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
6m	1.7375	-1.50	1.735
1y	1.6500	-1.50	1.6475
2y	1.5500	-0.50	1.55
4y	1.4850	0.00	1.485

CCP(건)	금액(억)	전일비
97	38,705	5,156

### IRS Spread & CRS

Tenor	Closing	Δ▼(bp)	Trade Level
1*2y	-10.00	1.00	-10
4*6y	-2.50	-0.25	-2.25

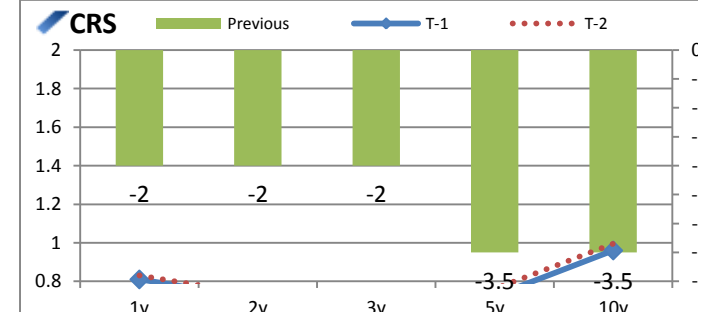
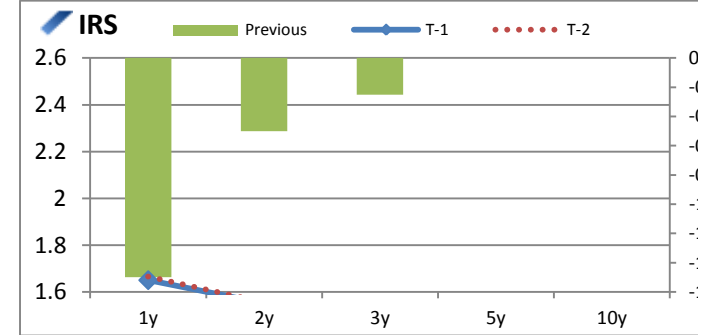
CRS

### Market Summary

	Closing	Δ▼
KOSPI	2,066.97	-0.8
USD/KRW	1,182.80	0.71
KTBF 3Y	110.02	-0.0
KTBF 10Y	130.40	0.01
CD(91d)	1.82	0.01
CALL	1.73	-0.0
Swap Point(1m)	-1.20	0.01
DOW	24,819.78	4.7
US T-Note(2y)	1.7300	-0.10
US T-Note(10y)	2.0719	-0.05
EUR/USD	1.1257	0.001
WTI	53.25	-0.2
GOLD	1,322.70	16.9

## Chart

Tenor	1	2	3	4	5	7	10	12	15	20
15*										-2.75
12*								2.50	2.25	-3.00
10*							2.50	5.00	4.75	-0.50
7*						2.50	1.50			2.00
5*					-1.00					
4*				-1.75	-2.75					
3*			-2.00	-3.75	-4.75					
2*		-4.50	-6.50	-8.25	-9.25					
1*	-10.00	-14.50	-16.50	-18.25	-19.25	-16.75				
IRS	1.6500	1.5500	1.5050	1.4850	1.4675	1.4575	1.4825	1.5075	1.5050	1.4775
CRS	0.810	0.710	0.695	0.715	0.725	0.810	0.960			
Basis	-0.84	-0.84	-0.81	-0.77	-0.74	-0.65	-0.52			
BOND	1.620	1.597	1.570		1.595		1.685	1.7375	1.6900	1.5900
IRS-Bond	3.00	-4.70	-6.50		-12.75		-20.25			



### Bond-Swap Spread Chart

