

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
6m	1.7250	-1.25	1.7325
1y	1.6350	-1.50	1.635

CCP(건)	금액(억)	전일비
79	26,665	-12,040

IRS Spread & CRS

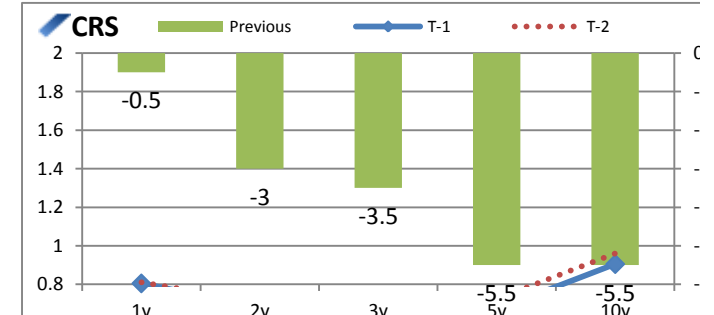
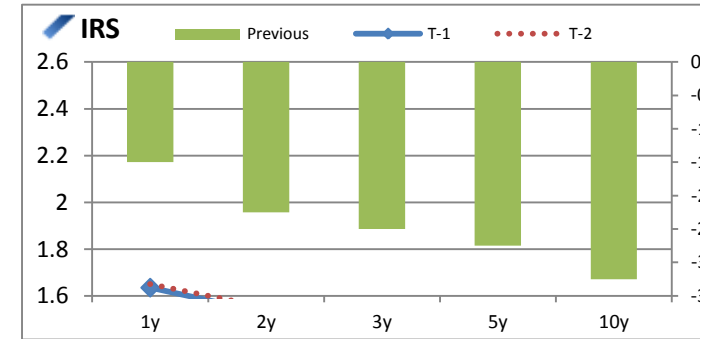
Tenor	Closing	△▼(bp)	Trade Level
CRS			

Market Summary

	Closing	△▼
KOSPI	2,069.11	2.1
USD/KRW	1,178.60	-4.2
KTB F 3Y	110.13	0.1
KTB F 10Y	130.81	0.4
CD(91d)	1.82	0.0
CALL	1.73	0.0
Swap Point(1m)	-1.20	0.0
DOW	25,332.18	512.0
US T-Note(2y)	1.7300	0.04
US T-Note(10y)	2.1340	0.06
EUR/USD	1.1269	0.00
WTI	53.48	0.2
GOLD	1,323.40	0.7

Chart

	1	2	3	4	5	7	10	12	15	20
15*										-3.00
12*										-3.25
10*								2.75	2.50	-0.50
7*							2.25	5.00	4.75	1.75
5*						-1.25	1.00			
4*				-1.75	-3.00	-0.75				
3*			-2.25	-4.00	-5.25	-3.00				
2*		-4.75	-7.00	-8.75	-10.00	-7.75				
1*	-10.75	-15.50	-17.75	-19.50	-20.75	-18.50				
IRS	1.6350	1.5275	1.4800	1.4575	1.4400	1.4275	1.4500	1.4775	1.4750	1.4450
CRS	0.805	0.680	0.660	0.675	0.670	0.755	0.905			
Basis	-0.83	-0.85	-0.82	-0.78	-0.77	-0.67	-0.55	IRS 6m	9m	18m
BOND	1.605	1.572	1.540		1.565		1.650	1.7250	1.6750	1.5700
IRS-Bond	3.00	-4.45	-6.00		-12.50		-20.00			



Bond-Swap Spread Chart

