

## Market Trades

### IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
3y	1.3850	-3.00	
5y	1.3600	-2.50	
<b>CCP(건)</b>			<b>금액(억)</b> <b>전일비</b>
107			36,593 -20,582

### IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
3*5y	-2.50	0.50	03
2*10y	-3.75	0.00	-04
<b>CRS</b>			

### Market Summary

	Closing	△▼
KOSPI	2,124.78	26.0
USD/KRW	1,176.10	-9.7
KTB F 3Y	110.45	0.0
KTB F 10Y	131.30	0.2
CD(91d)	1.80	0.0
CALL	1.73	-0.0
Swap Point(1m)	-1.25	0.0
DOW	26,465.54	353.1
US T-Note(2y)	1.7300	-0.02
US T-Note(10y)	2.0572	-0.03
EUR/USD	1.1203	0.00
WTI	53.90	1.9
GOLD	1,346.60	7.9

## Chart

Tenor	1	2	3	4	5	7	10	12	15	20
15*										-2.75
12*										-3.25
10*								2.00	1.50	-1.25
7*							3.50	5.50	5.00	2.25
5*						-0.50	3.00			
4*				-1.25	-1.75	1.75				
3*		-4.25	-5.50	-6.75	-7.25	-3.00	0.50			
2*		-12.50	-16.75	-18.00	-19.25	-19.75	-16.25			
1*										
IRS	1.5525	1.4275	1.3850	1.3725	1.3600	1.3550	1.3900	1.4100	1.4050	1.3775
CRS	0.820	0.660	0.620	0.635	0.625	0.705	0.875			
Basis	-0.73	-0.77	-0.77	-0.74	-0.74	-0.65	-0.52			
BOND	1.532	1.515	1.477		1.504		1.595	1.7000	1.6200	1.4775
IRS-Bond	2.05	-8.75	-9.20		-14.40		-20.50			

### Bond-Swap Spread Chart



