

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.8200	-1.00	1.82 - 1.83
1.5y	1.7950	-1.50	1.795 - 1.81
20y	1.7950	-4.25	1.795 - 1.8375

CCP(千)	금액(억)	전일비
100	18,471	-4,929

IRS Spread & CRS

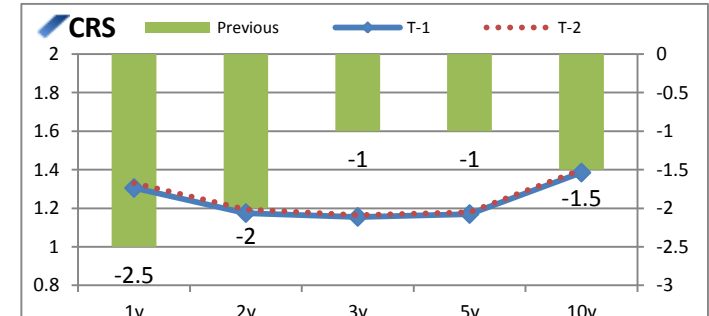
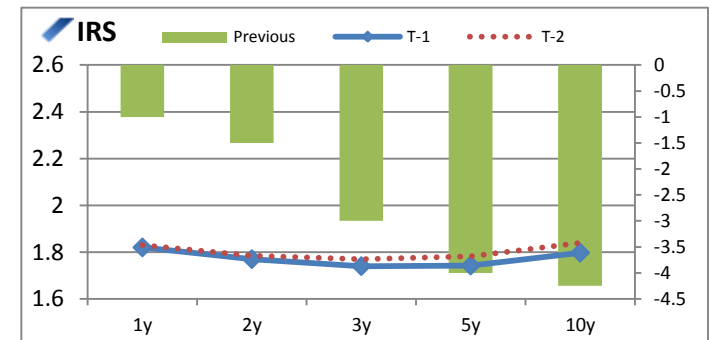
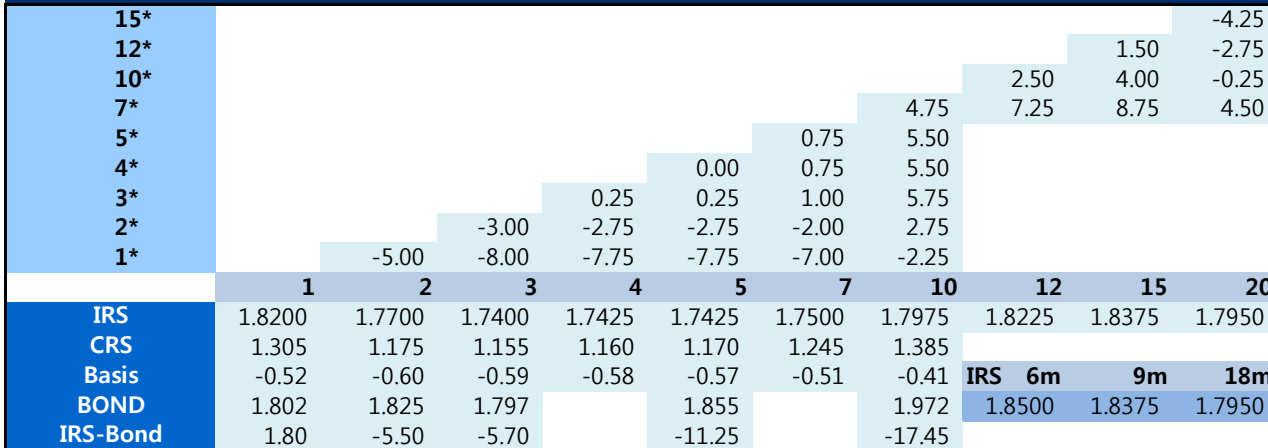
Tenor	Closing	△▼(bp)	Trade Level
2*5y	-2.75	-2.50	-2.5
8*12y	6.00	0.00	6
10*15y	4.00	0.25	4

CRS

Market Summary

	Closing	△▼
KOSPI	2,064.52	-11.05
USD/KRW	1,123.00	6.60
KTB F 3Y	109.31	0.05
KTB F 10Y	127.25	0.35
CD(91d)	1.86	0.00
CALL	1.73	-0.02
Swap Point(1m)	-1.15	-0.15
DOW	23,995.95	-5.97
US T-Note(2y)	1.7300	-0.0285
US T-Note(10y)	2.7021	-0.0450
EUR/USD	1.1463	-0.0035
WTI	51.59	-0.77
GOLD	1,287.10	2.40

Chart



Bond-Swap Spread Chart

