

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1y	1.8350	0.25	1.8325 - 1.835
2y	1.8025	0.50	1.7975 - 1.8025
3y	1.7825	0.75	1.775 - 1.7825
5y	1.7800	0.50	1.775 - 1.78

CCP(건)	금액(억)	전일비
81	28,339	9,731

IRS Spread & CRS

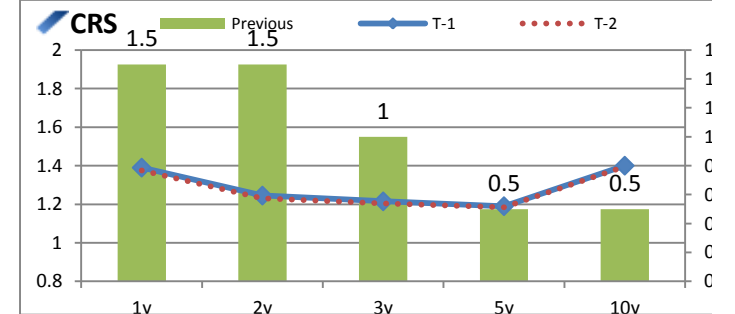
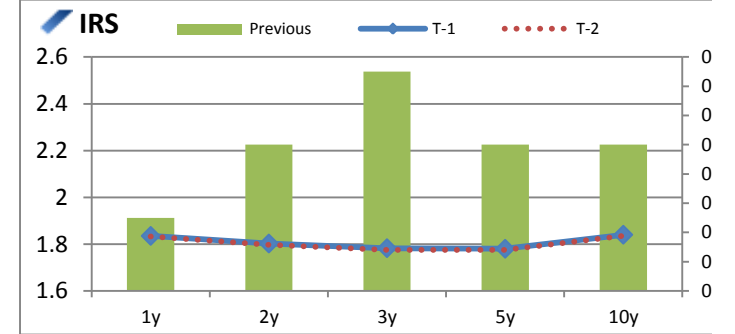
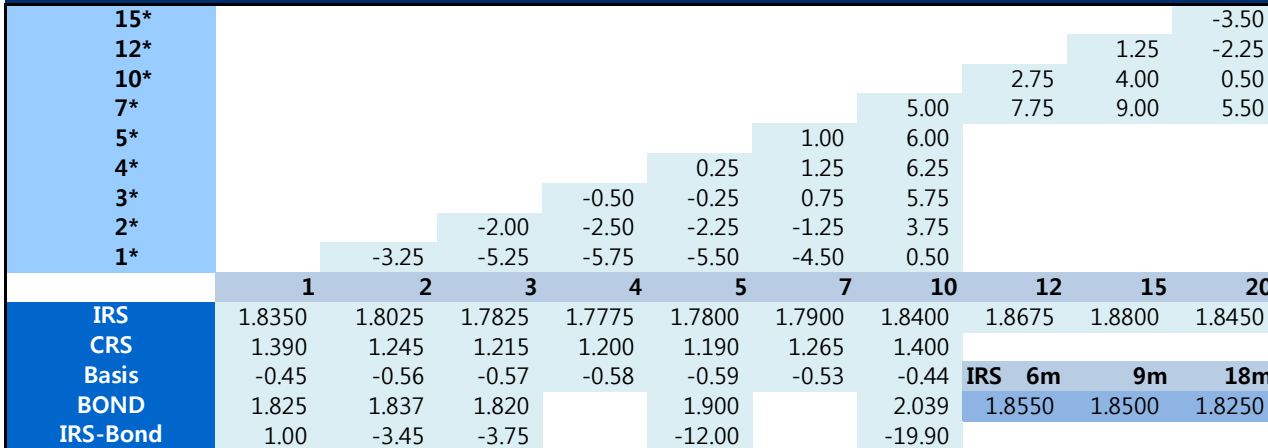
Tenor	Closing	Δ▼(bp)	Trade Level
5*7y	1.00	0.00	1

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,183.36	6.0
USD/KRW	1,116.50	-1.2
KTB F 3Y	109.21	-0.0
KTB F 10Y	126.48	-0.2
CD(91d)	1.86	0.0
CALL	1.73	-0.0
Swap Point(1m)	-0.85	0.1
DOW	24,528.22	-208.
US T-Note(2y)	1.7300	-0.00
US T-Note(10y)	2.7472	-0.01
EUR/USD	1.1428	0.00
WTI	52.09	-1.6
GOLD	1,302.40	5.0

Chart



Bond-Swap Spread Chart

