

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1.5y	1.8150	0.00	1.815
2y	1.7850	0.00	1.785 - 1.79
4y	1.7500	-0.50	1.75
5y	1.7475	-0.75	1.7475 - 1.755
10y	1.8050	-0.75	1.80

CCP(건)	금액(억)	전일비
82	25,347	-8,976

IRS Spread & CRS

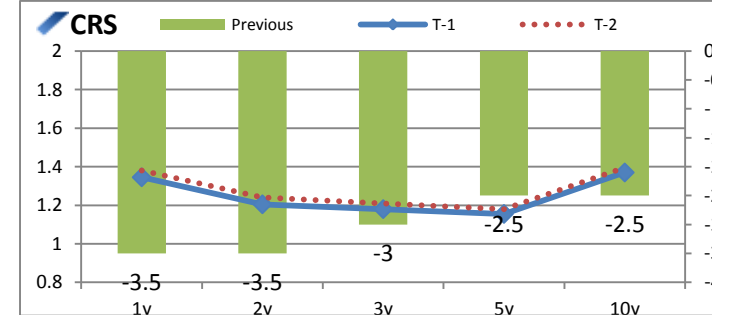
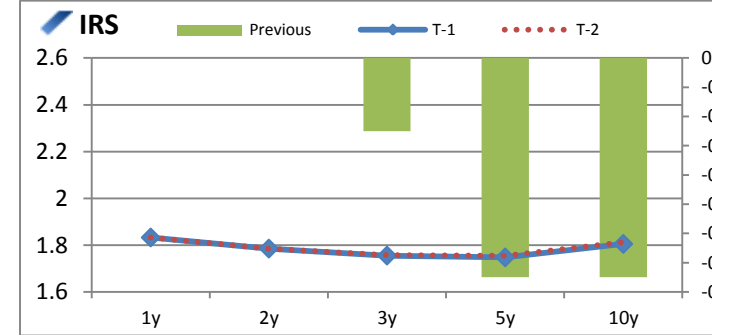
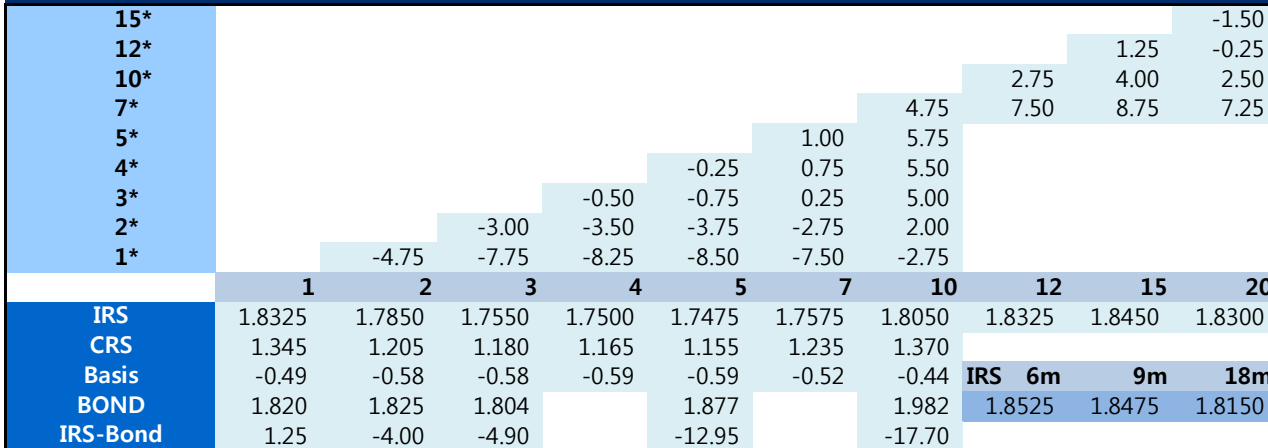
Tenor	Closing	△▼(bp)	Trade Level
3*10y	5.00	-0.50	05

CRS

Market Summary

	Closing	△▼
KOSPI	2,203.46	-1.3
USD/KRW	1,118.80	6.10
KTB F 3Y	109.29	0.00
KTB F 10Y	127.03	0.10
CD(91d)	1.86	0.00
CALL	1.74	-0.00
Swap Point(1m)	-0.90	-0.00
DOW	24,999.67	-15.7
US T-Note(2y)	1.7400	-0.06
US T-Note(10y)	2.6297	-0.05
EUR/USD	1.1445	-0.00
WTI	54.23	0.90
GOLD	1,319.70	11.50

Chart



Bond-Swap Spread Chart

