

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1y	1.8200	0.50	1.815 - 1.82
1.5y	1.7975	0.75	1.79 - 1.7975
2y	1.7650	1.00	1.755 - 1.765
5y	1.7225	2.25	1.7 - 1.7225
7y	1.7375	2.25	1.715 - 1.7375

CCP(건)	금액(억)	전일비
52	24,225	5,810

IRS Spread & CRS

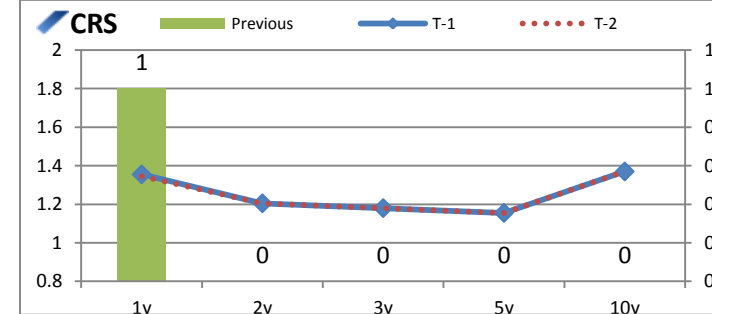
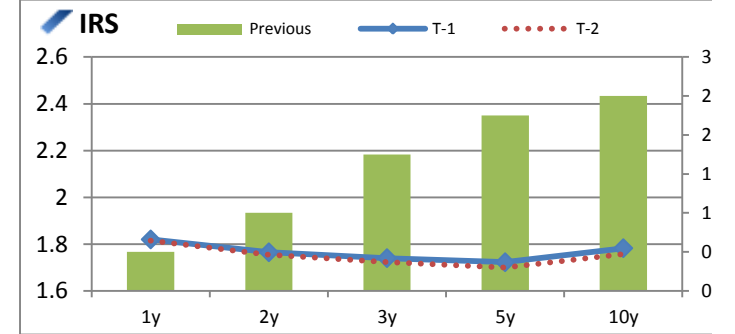
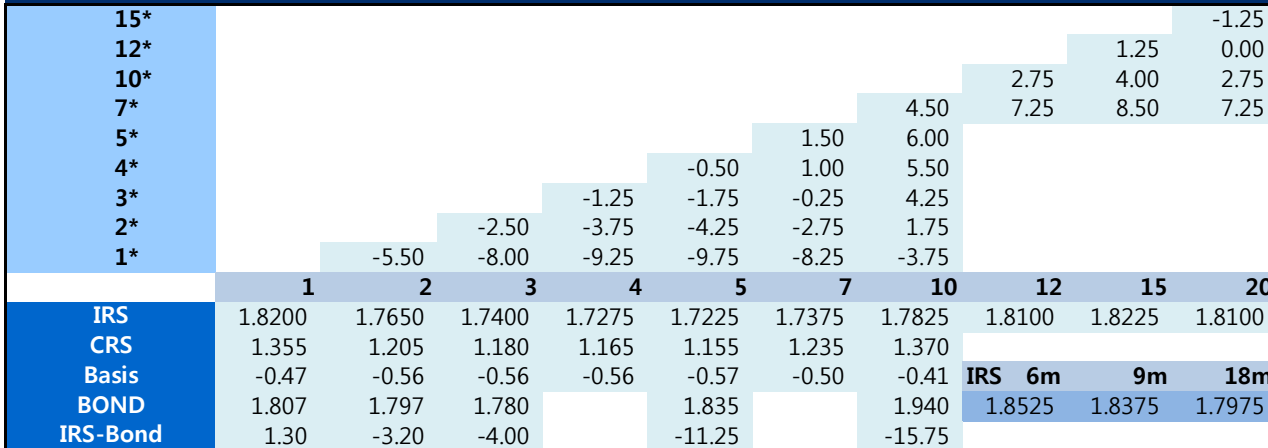
Tenor	Closing	Δ▼(bp)	Trade Level
3*5y	-1.75	0.50	-1.75

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,190.47	9.7
USD/KRW	1,123.90	-0.8
KTB F 3Y	109.31	-0.0
KTB F 10Y	127.20	-0.3
CD(91d)	1.86	0.0
CALL	1.74	0.0
Swap Point(1m)	-0.80	0.0
DOW	25,053.11	-53.2
US T-Note(2y)	1.7400	0.03
US T-Note(10y)	2.6554	0.02
EUR/USD	1.1276	-0.00
WTI	52.45	-0.2
GOLD	1,307.00	-6.7

Chart



Bond-Swap Spread Chart

