

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
2y	1.7600	-0.75	1.76 - 1.7675
3y	1.7300	-1.25	1.73 - 1.7425
5y	1.7125	-1.50	1.7125 - 1.7275

CCP(건)	금액(억)	전일비
53	11,905	-985

IRS Spread & CRS

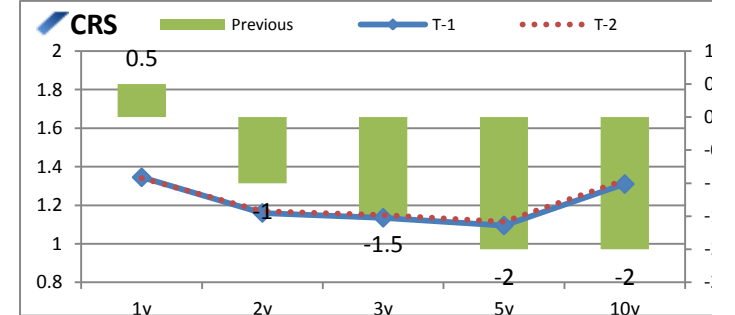
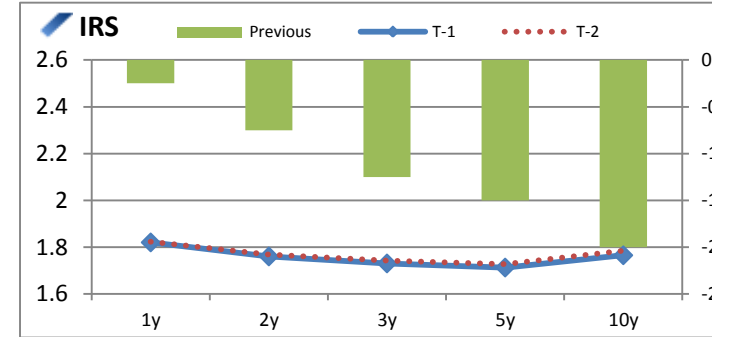
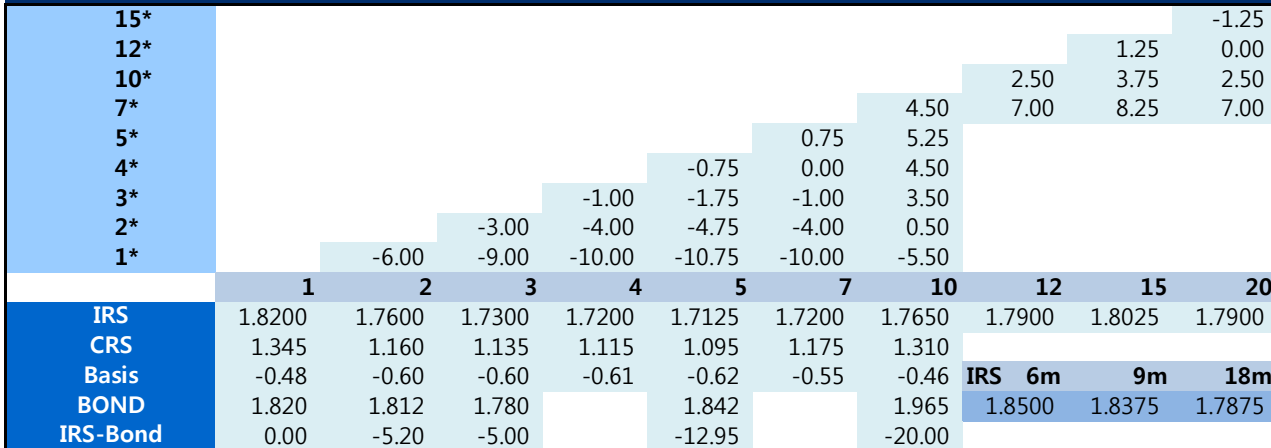
Tenor	Closing	△▼(bp)	Trade Level
1*1.5y	-3.25	-0.75	-03
2*10y	0.50	-1.25	1.25

CRS

Market Summary

	Closing	△▼
KOSPI	2,196.09	-29.7
USD/KRW	1,128.70	3.6
KTB F 3Y	109.33	0.0
KTB F 10Y	127.38	0.2
CD(91d)	1.86	0.0
CALL	1.78	0.0
Swap Point(1m)	-0.85	0.0
DOW	25,439.39	-103.3
US T-Note(2y)	1.7800	-0.03
US T-Note(10y)	2.6554	-0.04
EUR/USD	1.1290	0.00
WTI	54.46	0.5
GOLD	1,309.80	2.0

Chart



Bond-Swap Spread Chart

