

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1y	1.8650	0.25	1.865 - 1.87
1.5y	1.8400	0.25	1.845 - 1.85
2y	1.8075	0.25	1.8075 - 1.815
3y	1.7750	0.50	1.775 - 1.785
6y	1.7600	0.75	1.7725

CCP(건)	금액(억)	전일비
90	34,731	5,836

IRS Spread & CRS

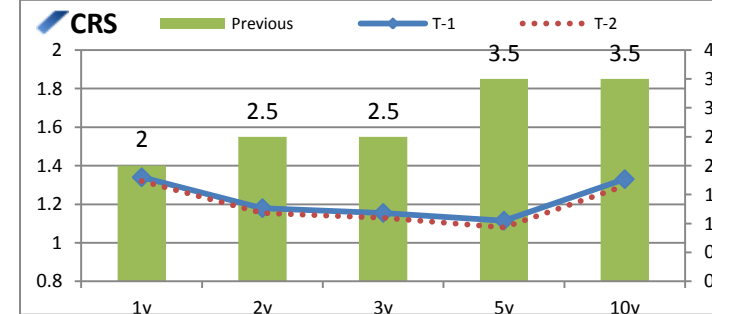
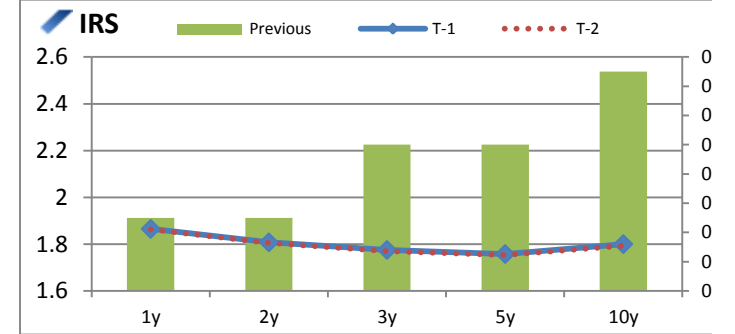
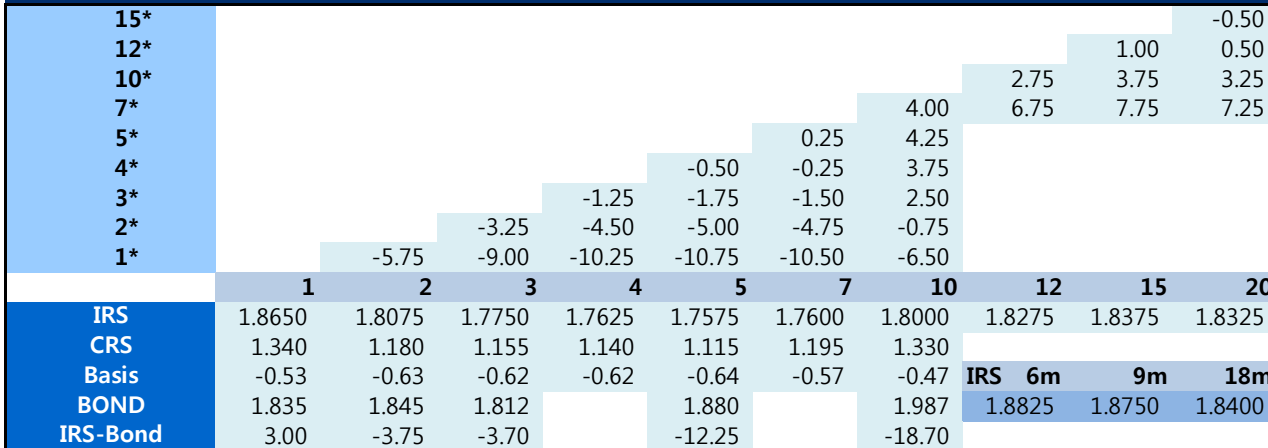
Tenor	Closing	Δ▼(bp)	Trade Level
9*12m	-1.00	0.00	-01
1*1.5y	-2.50	0.00	-2.25

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,195.44	-39.3
USD/KRW	1,124.70	5.6
KTB F 3Y	109.22	-0.0
KTB F 10Y	127.10	-0.0
CD(91d)	1.89	0.0
CALL	1.82	0.0
Swap Point(1m)	-1.00	-0.0
DOW	25,985.16	-72.8
US T-Note(2y)	1.8200	0.01
US T-Note(10y)	2.6834	0.04
EUR/USD	1.1392	0.00
WTI	56.99	1.0
GOLD	1,317.70	-7.4

Chart



Bond-Swap Spread Chart

