

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1.5y	1.8525	-0.50	1.8525
4y	1.7800	0.00	1.785
9y	1.7775	0.25	1.795
20y	1.8175	0.00	1.82

CCP(건)	금액(억)	전일비
82	23,460	12,870

IRS Spread & CRS

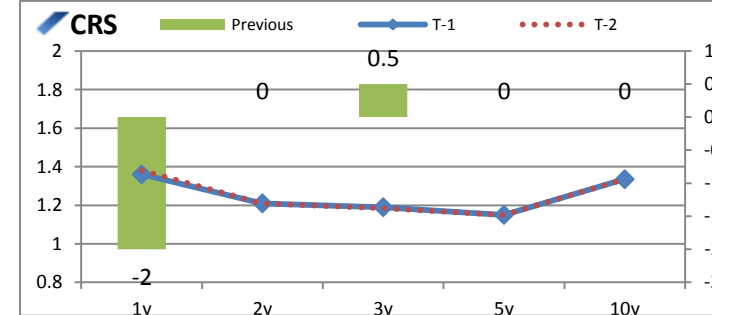
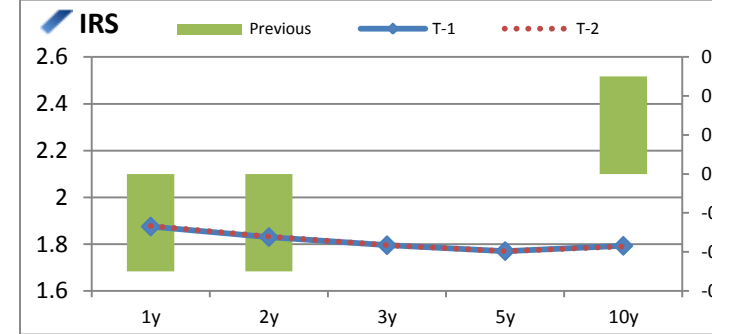
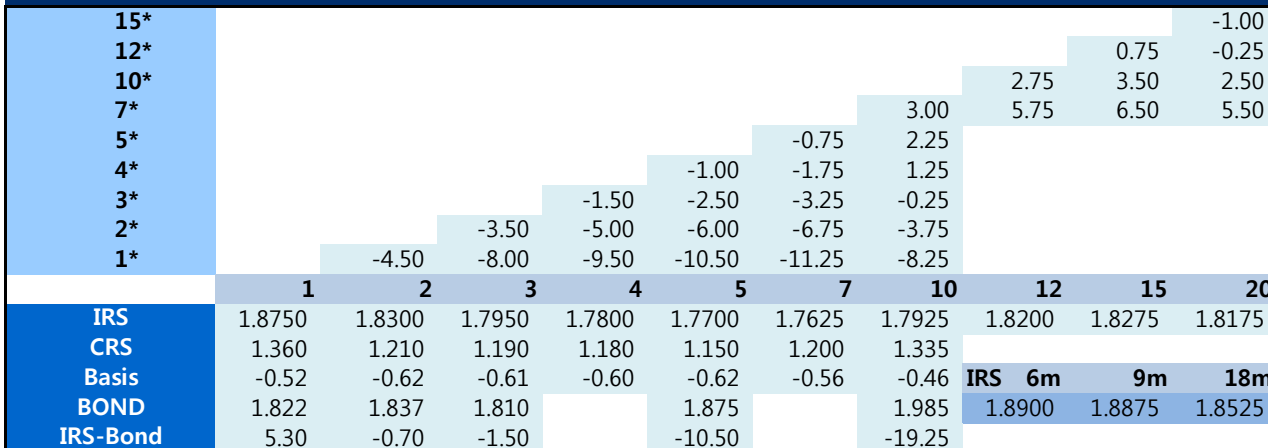
Tenor	Closing	Δ▼(bp)	Trade Level
9m*1.5y	-3.50	-0.50	-03
1.5*3y	-6.25	0.50	-6.25
10*20y	2.50	-0.25	2.5

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,157.18	19.0
USD/KRW	1,129.80	-3.9
KTB F 3Y	109.25	0.0
KTB F 10Y	127.16	0.0
CD(91d)	1.89	0.0
CALL	1.74	-0.0
Swap Point(1m)	-1.00	-0.0
DOW	25,650.88	200.1
US T-Note(2y)	1.7400	0.01
US T-Note(10y)	2.6420	0.00
EUR/USD	1.1245	0.00
WTI	56.89	0.8
GOLD	1,288.80	-8.2

Chart



Bond-Swap Spread Chart

