

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
2y	1.8225	-0.75	1.8175 - 1.8225
3y	1.7900	-0.50	1.7825 - 1.79
4y	1.7725	-0.75	1.7675 - 1.7725
7y	1.7500	-1.25	1.7475

CCP(건)	금액(억)	전일비
80	27,285	3,825

IRS Spread & CRS

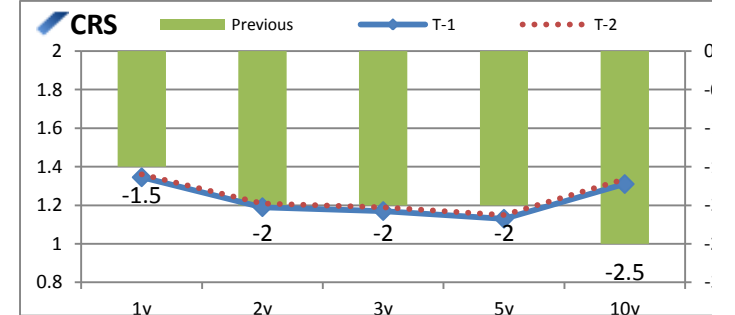
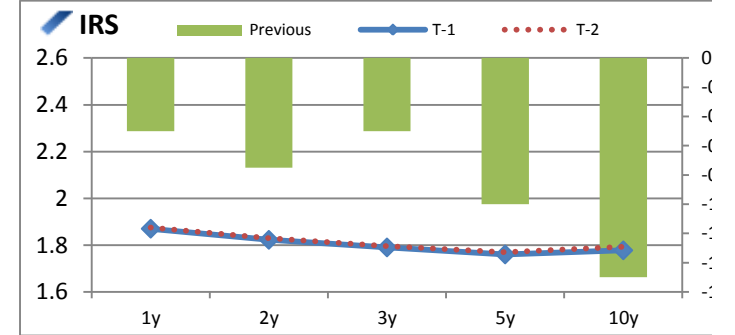
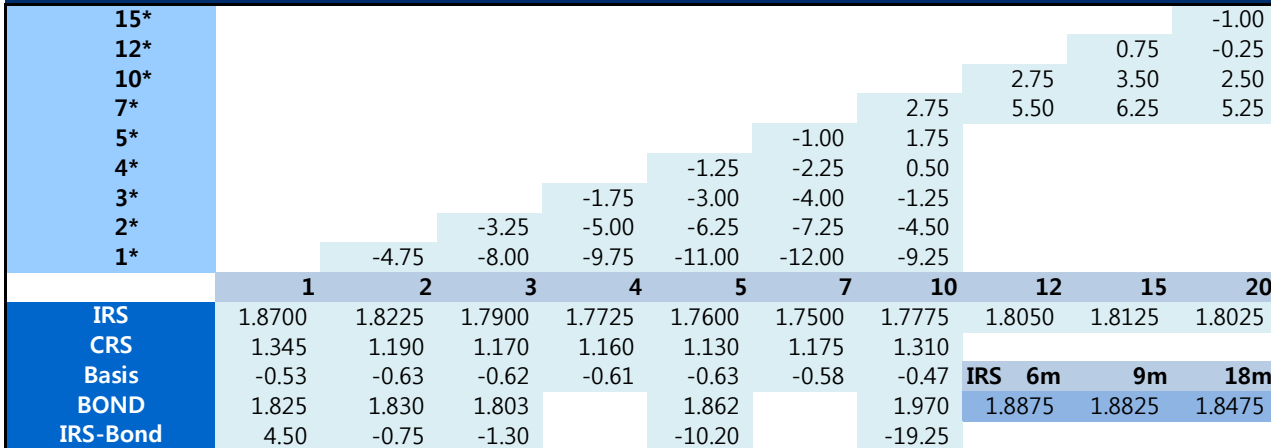
Tenor	Closing	△▼(bp)	Trade Level
3*10y	-1.25	-1.00	-1.25
5*7y	-1.00	-0.25	-01

CRS

Market Summary

	Closing	△▼
KOSPI	2,148.41	-8.7
USD/KRW	1,132.60	2.8
KTB F 3Y	109.28	0.0
KTB F 10Y	127.32	0.1
CD(91d)	1.89	0.0
CALL	1.78	0.0
Swap Point(1m)	-1.05	-0.0
DOW	21,290.24	-4360
US T-Note(2y)	1.7800	-0.02
US T-Note(10y)	2.6087	-0.03
EUR/USD	1.1286	0.00
WTI	56.87	-0.0
GOLD	1,296.30	7.5

Chart



Bond-Swap Spread Chart

