

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.8725	-0.50	1.8725 - 1.8775
2y	1.8100	-2.75	1.81 - 1.8375
3y	1.7725	-3.25	1.7725 - 1.805
5y	1.7375	-4.25	1.7375 - 1.78
7y	1.7275	-4.50	1.7275 - 1.7725

CCP(건)	금액(억)	전일비
154	15,149	-15,501

IRS Spread & CRS

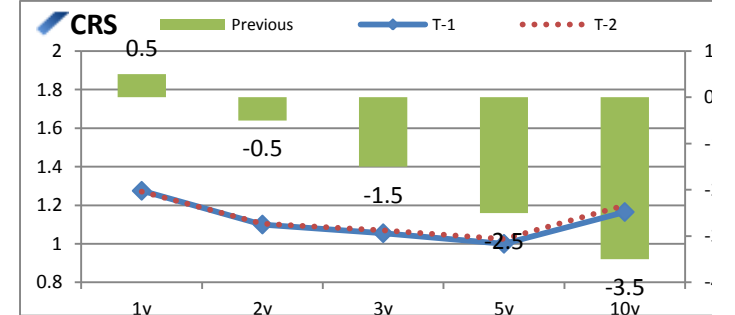
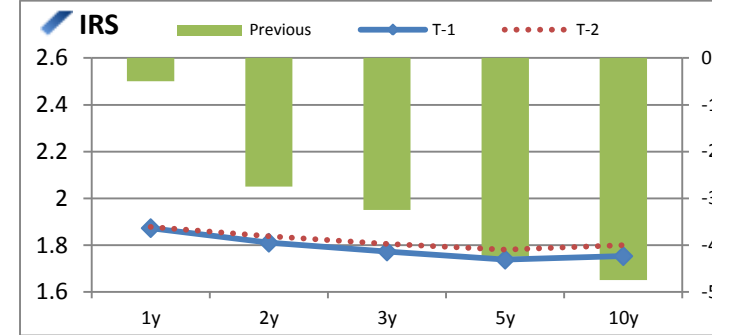
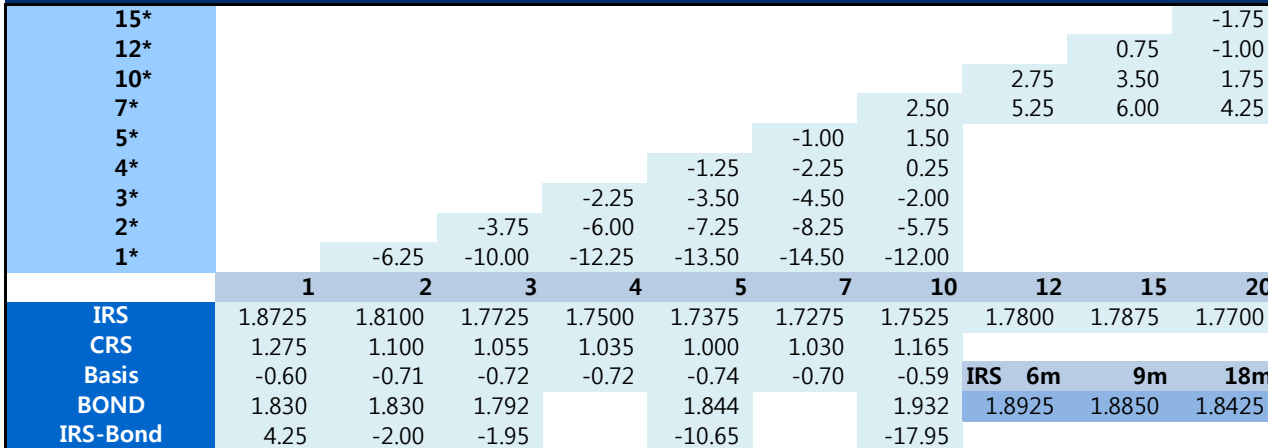
Tenor	Closing	△▼(bp)	Trade Level
1.5*2y	-3.25	-1.00	-3.25 - -2.25
2*4y	-6.00	-1.00	-6 - -7
7*10y	2.50	-0.25	2.5 - 2.75
10*20y	1.75	-0.25	1.75 - 2

CRS

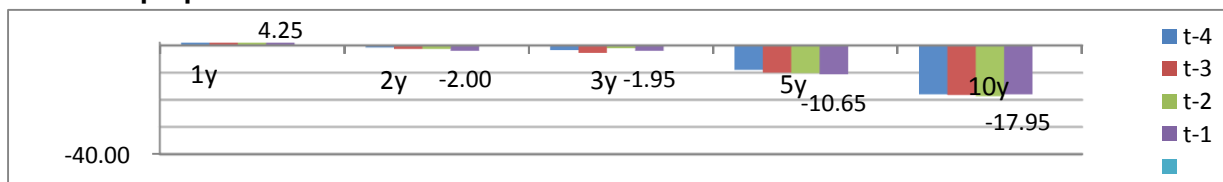
Market Summary

	Closing	△▼
KOSPI	2,184.88	7.71
USD/KRW	1,127.70	-2.71
KTB F 3Y	109.34	0.01
KTB F 10Y	127.75	0.51
CD(91d)	1.90	0.00
CALL	1.73	-0.01
Swap Point(1m)	-1.20	0.00
DOW	25,745.67	-141.11
US T-Note(2y)	1.7300	-0.07
US T-Note(10y)	2.5334	-0.08
EUR/USD	1.1402	0.00
WTI	59.83	0.81
GOLD	1,300.50	-3.41

Chart



Bond-Swap Spread Chart





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