

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
2y	1.7100	2.50	1.70 - 1.71
3y	1.6775	2.75	1.665
4y	1.6550	2.75	1.645
5y	1.6475	2.75	1.6475
20y	1.6550	2.00	1.6575

CCP(건)	금액(억)	전일비
176	59,691	6,576

IRS Spread & CRS

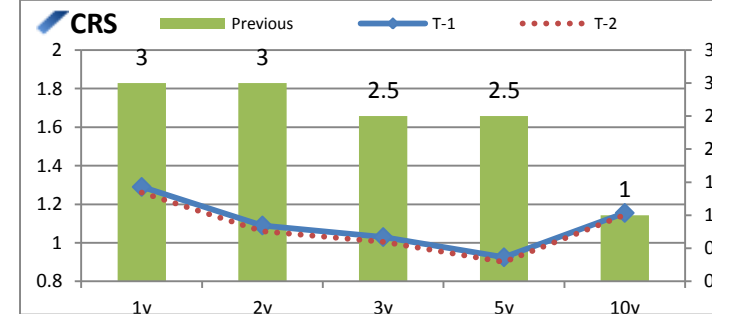
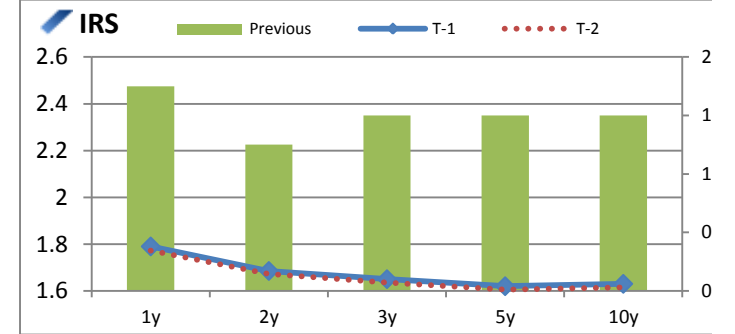
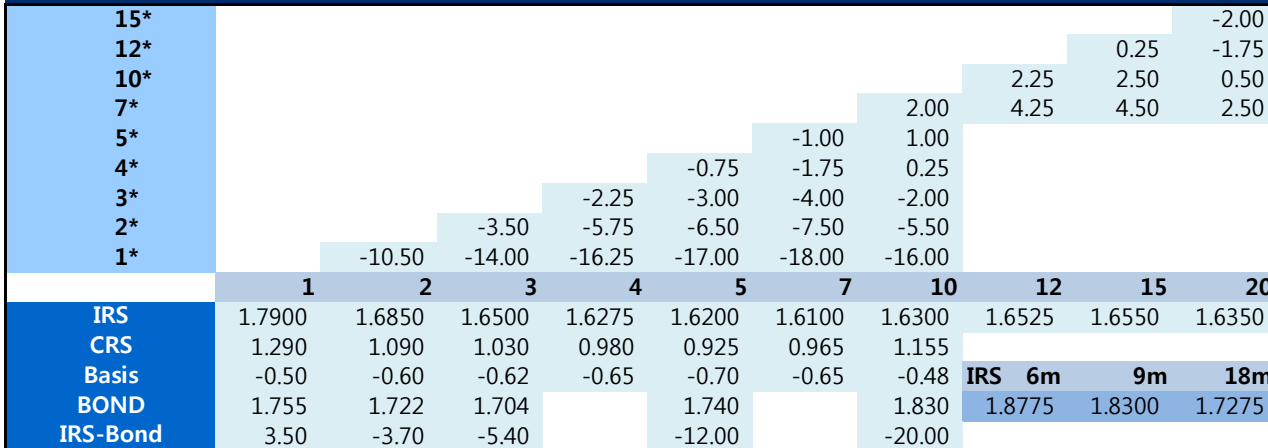
Tenor	Closing	△▼(bp)	Trade Level
3*4y	-2.25	0.00	-2.25

CRS

Market Summary

	Closing	△▼
KOSPI	2,140.67	12.5
USD/KRW	1,135.10	-1.7
KTB F 3Y	109.69	-0.0
KTB F 10Y	128.87	-0.2
CD(91d)	1.90	0.0
CALL	1.78	0.0
Swap Point(1m)	-1.00	0.0
DOW	25,717.46	91.8
US T-Note(2y)	1.7800	0.02
US T-Note(10y)	2.3999	0.02
EUR/USD	1.1218	-0.00
WTI	59.30	-0.1
GOLD	1,289.80	-20.6

Chart



Bond-Swap Spread Chart

