

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1.5y	1.7500	1.75	1.7375
2y	1.7075	1.75	1.70
3y	1.6800	1.75	1.68
4y	1.6650	2.50	1.665
10y	1.6825	3.50	1.6825

CCP(건)	금액(억)	전일비
121	43,895	11,878

IRS Spread & CRS

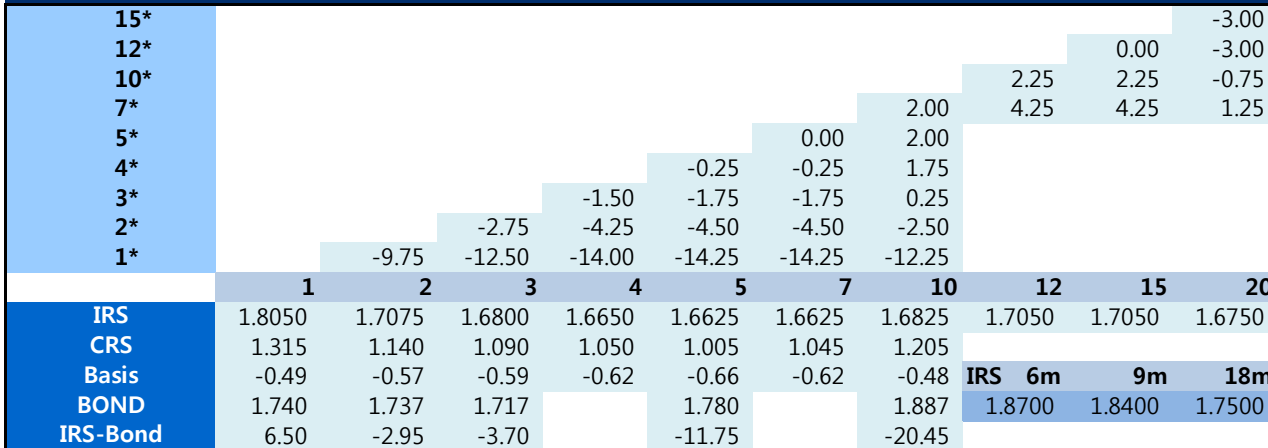
Tenor	Closing	Δ▼(bp)	Trade Level
2*5y	-4.50	1.00	-05
5*6y	0.00	0.50	-0.5

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,203.27	26.0
USD/KRW	1,134.30	-2.1
KTBF 3Y	109.57	-0.0
KTBF 10Y	128.28	-0.4
CD(91d)	1.87	-0.0
CALL	1.67	-0.0
Swap Point(1m)	-1.10	0.11
DOW	26,179.13	-79.2
US T-Note(2y)	1.6700	-0.03
US T-Note(10y)	2.4724	-0.02
EUR/USD	1.1234	0.00
WTI	62.58	0.9
GOLD	1,290.00	1.6

Chart



Bond-Swap Spread Chart

