

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
9m	1.8400	0.25	1.84 - 1.8425
2y	1.7650	1.75	1.7525
10y	1.7200	2.00	1.70

CCP(건)	금액(억)	전일비
83	27,336	-32,890

IRS Spread & CRS

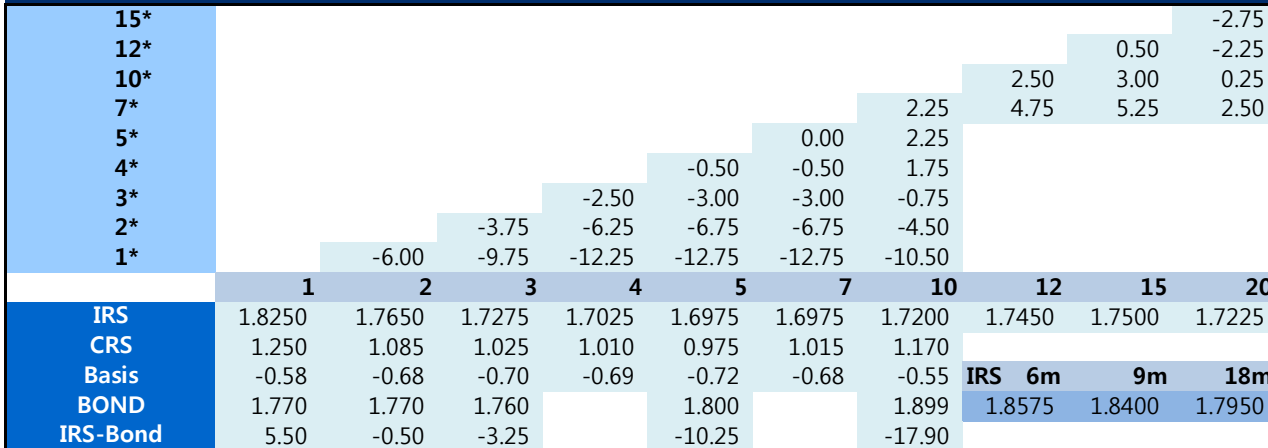
Tenor	Closing	Δ▼(bp)	Trade Level
9*12m	-1.50	0.25	-1.75
2*3y	-3.75	0.25	-04
3*10y	-0.75	0.00	-0.25

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,216.15	2.34
USD/KRW	1,136.90	0.00
KTB F 3Y	109.40	-0.0
KTB F 10Y	128.04	-0.1
CD(91d)	1.86	0.00
CALL	1.73	0.00
Swap Point(1m)	-1.10	0.00
DOW	26,559.54	110.0
US T-Note(2y)	1.7300	-0.01
US T-Note(10y)	2.5637	-0.03
EUR/USD	1.1243	-0.17
WTI	64.00	0.20
GOLD	1,271.99	-0.20

Chart



Bond-Swap Spread Chart

