

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1.5y	1.7950	0.00	1.7625
2y	1.7675	0.25	1.77
3y	1.7350	0.75	1.7325
10y	1.7400	2.00	1.74

CCP(건)	금액(억)	전일비
57	13,053	-14,283

IRS Spread & CRS

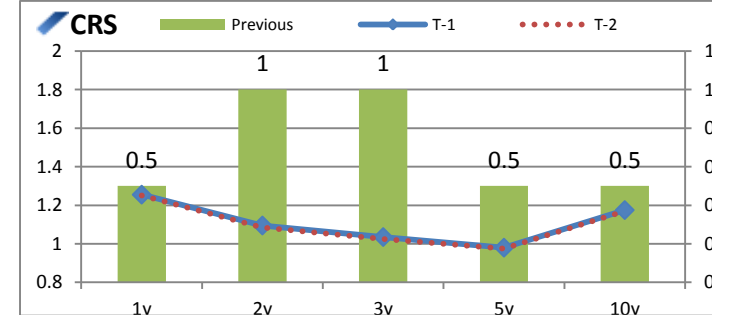
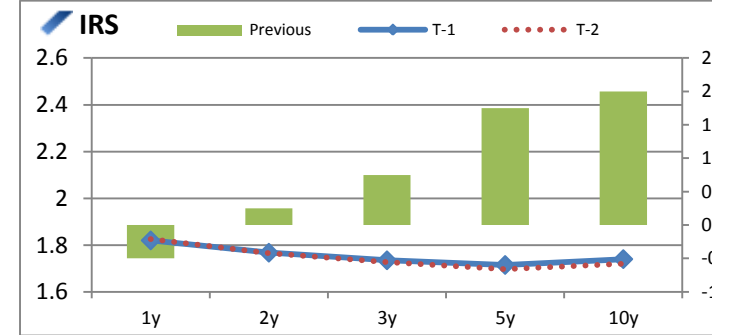
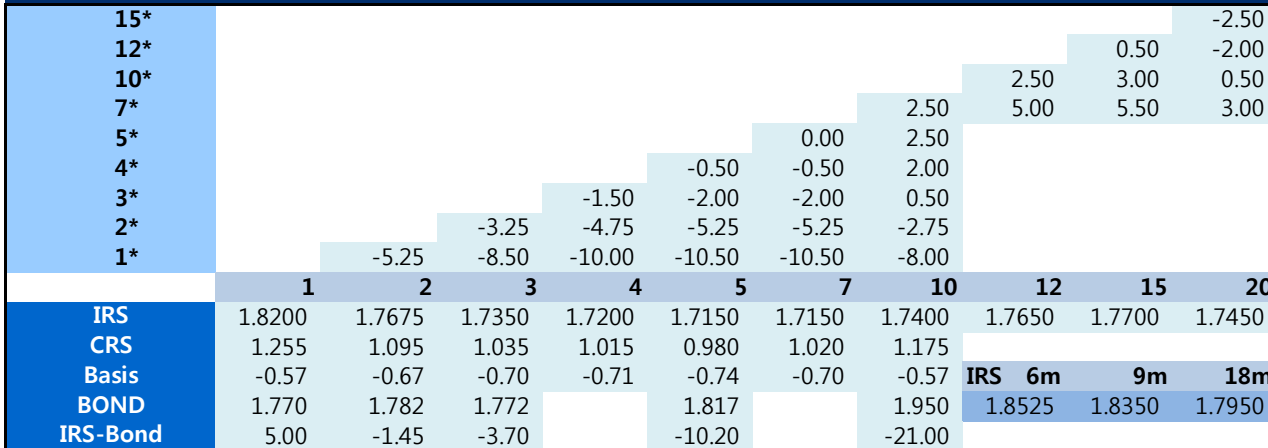
Tenor	Closing	Δ▼(bp)	Trade Level
12*15y	0.50	0.00	0.5

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,216.65	0.50
USD/KRW	1,141.50	4.60
KTB F 3Y	109.34	-0.00
KTB F 10Y	127.75	-0.20
CD(91d)	1.00	-0.80
CALL	1.73	0.00
Swap Point(1m)	-1.20	-0.10
DOW	26,559.54	0.00
US T-Note(2y)	1.7300	0.00
US T-Note(10y)	2.5637	0.00
EUR/USD	1.1245	0.00
WTI	64.00	0.00
GOLD	1,271.90	-0.00

Chart



Bond-Swap Spread Chart

