

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.7750	-1.50	1.775
2y	1.7025	-1.25	1.70
5y	1.6575	-0.75	1.66
6y	1.6550	-0.75	1.66
20y	1.6950	0.00	1.675

CCP(건)	금액(억)	전일비
110	47,087	12,667

IRS Spread & CRS

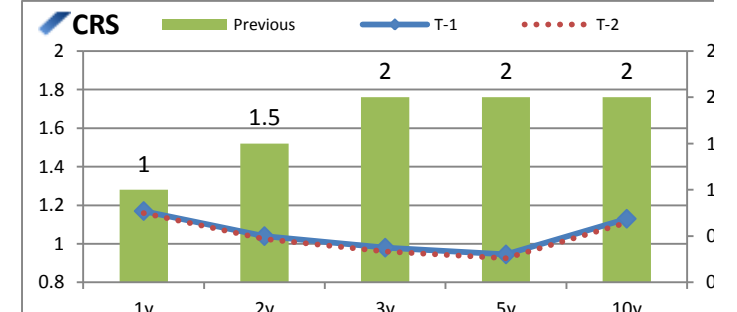
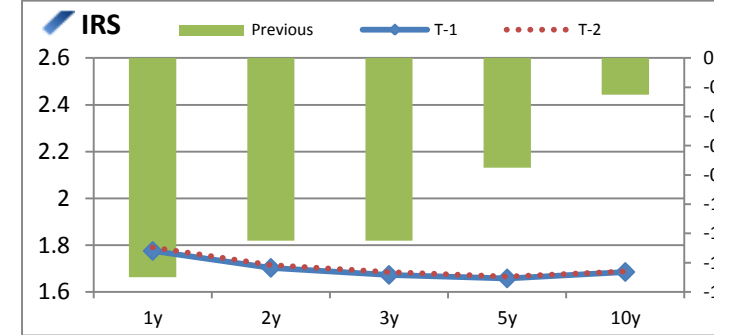
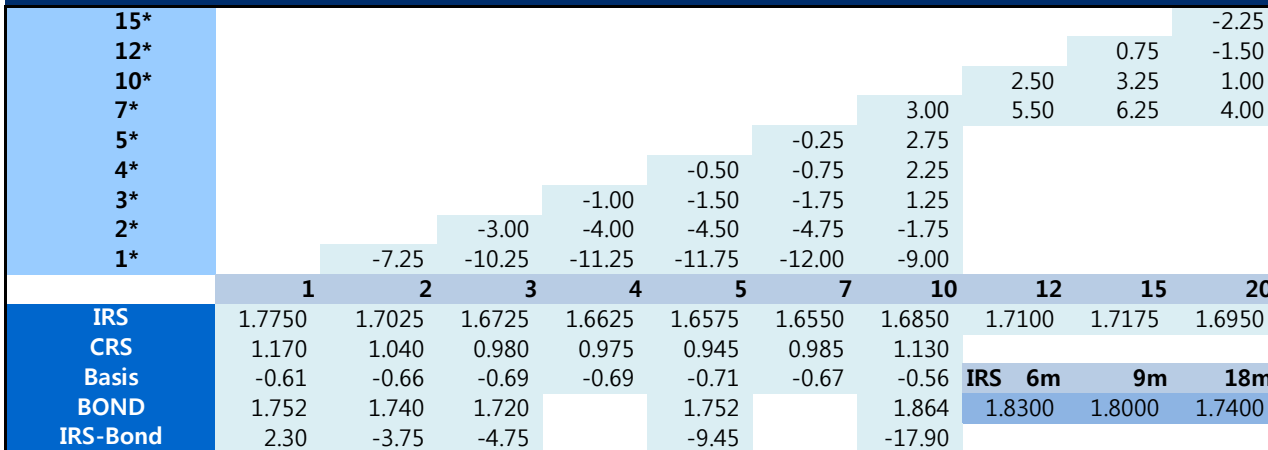
Tenor	Closing	△▼(bp)	Trade Level
2*5y	-4.50	0.50	-4.5

CRS

Market Summary

	Closing	△▼
KOSPI	2,179.31	-11.7
USD/KRW	1,161.00	0.50
KTB F 3Y	109.53	0.00
KTB F 10Y	128.36	0.00
CD(91d)	1.84	-0.00
CALL	1.74	0.00
Swap Point(1m)	-1.20	0.10
DOW	26,462.08	-134.0
US T-Note(2y)	1.7400	0.030
US T-Note(10y)	2.5356	0.010
EUR/USD	1.1135	-11.00
WTI	65.21	-0.60
GOLD	1,276.40	0.90

Chart



Bond-Swap Spread Chart

