

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.7700	-0.50	1.77
2y	1.6900	-1.25	1.69
3y	1.6625	-1.00	1.67
4y	1.6550	-0.75	1.655

CCP(건)	금액(억)	전일비
66	21,790	-25,297

IRS Spread & CRS

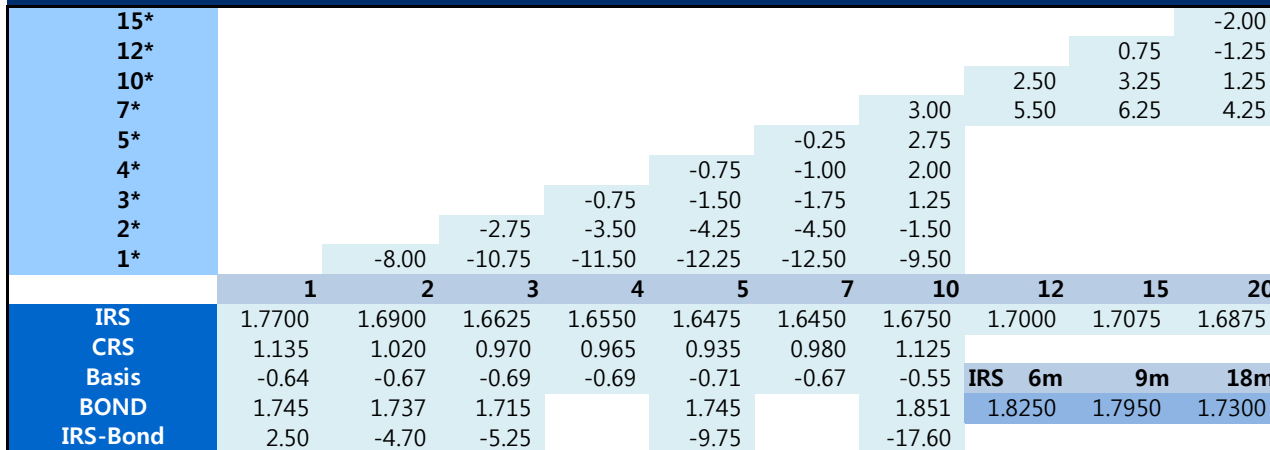
Tenor	Closing	△▼(bp)	Trade Level
10*20y	1.25	0.25	1.5

CRS

Market Summary

	Closing	△▼
KOSPI	2,216.43	37.1
USD/KRW	1,158.50	-2.5
KTB F 3Y	109.55	0.0
KTB F 10Y	128.47	0.1
CD(91d)	1.84	0.0
CALL	1.73	-0.0
Swap Point(1m)	-1.20	0.0
DOW	26,543.33	81.2
US T-Note(2y)	1.7300	-0.05
US T-Note(10y)	2.5004	-0.03
EUR/USD	1.1161	0.00
WTI	63.30	-1.9
GOLD	1,285.50	9.1

Chart



Bond-Swap Spread Chart

