

### Market Trades

#### IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
3y	1.6850	-1.25	1.675
7y	1.6650	-1.50	1.6475
10y	1.6975	-1.50	1.68

CCP(건)	금액(억)	전일비
0	-	0

#### IRS Spread & CRS

Tenor	Closing	△▼(bp)	Trade Level
2*4y	-4.00	-0.50	-04
5*10y	3.00	0.00	3

CRS

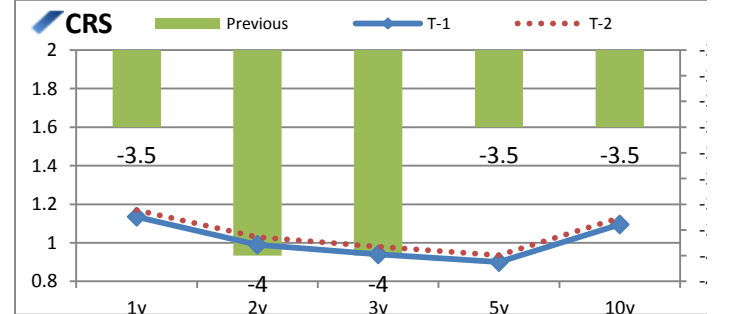
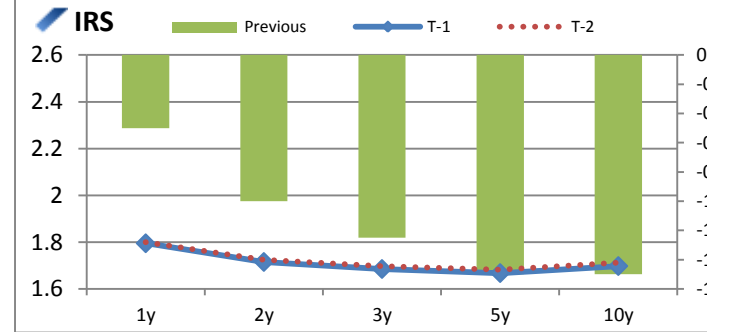
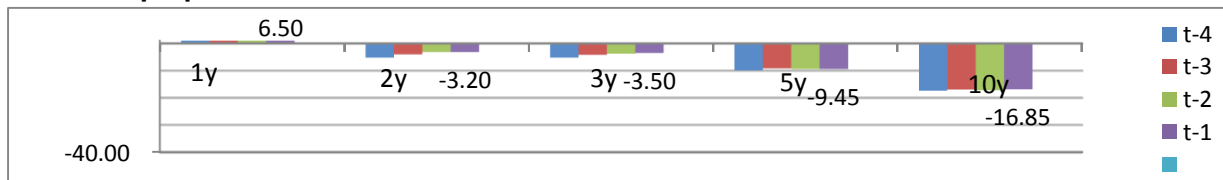
#### Market Summary

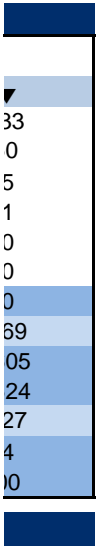
	Closing	△▼
KOSPI	2,176.99	-19.3
USD/KRW	1,166.50	-3.5
KTB F 3Y	109.50	0.0
KTB F 10Y	128.26	0.2
CD(91d)	1.84	0.0
CALL	1.73	0.0
Swap Point(1m)	-1.20	0.0
DOW	26,438.48	130.1
US T-Note(2y)	1.7300	-0.06
US T-Note(10y)	2.4902	-0.05
EUR/USD	1.1198	0.00
WTI	62.25	0.4
GOLD	1,281.70	12.0

### Chart

Tenor	1	2	3	4	5	7	10	12	15	20
15*										-1.75
12*										-0.75
10*							2.50		3.50	1.75
7*						3.25	5.75		6.75	5.00
5*					-0.25	3.00				
4*				-0.75	-1.00	2.25				
3*			-1.00	-1.75	-2.00	1.25				
2*		-3.00	-4.00	-4.75	-5.00	-1.75				
1*	-8.00	-11.00	-12.00	-12.75	-13.00	-9.75				
IRS	1.7950	1.7150	1.6850	1.6750	1.6675	1.6650	1.6975	1.7225	1.7325	1.7150
CRS	1.135	0.990	0.940	0.925	0.900	0.955	1.095			
Basis	-0.66	-0.73	-0.75	-0.75	-0.77	-0.71	-0.60	IRS 6m	9m	18m
BOND	1.730	1.747	1.720		1.762		1.866	1.8275	1.8175	1.7575
IRS-Bond	6.50	-3.20	-3.50		-9.45		-16.85			

#### Bond-Swap Spread Chart





)  
0.2  
0.4  
0.6  
0.8  
1  
1.2  
1.4  
1.6

3.2  
3.3  
3.4  
3.5  
3.6  
3.7  
3.8  
3.9  
4  
4.1