

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
2y	1.6775	1.00	1.6775
3y	1.6475	1.25	1.65 - 1.655
5y	1.6275	1.50	1.6275
10y	1.6500	1.25	1.65

CCP(건)	금액(억)	전일비
52	15,710	-24,900

IRS Spread & CRS

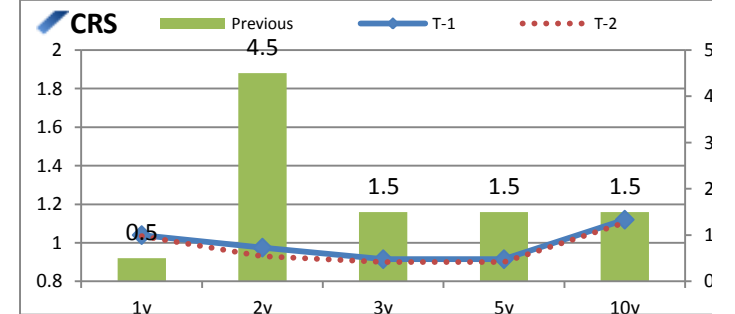
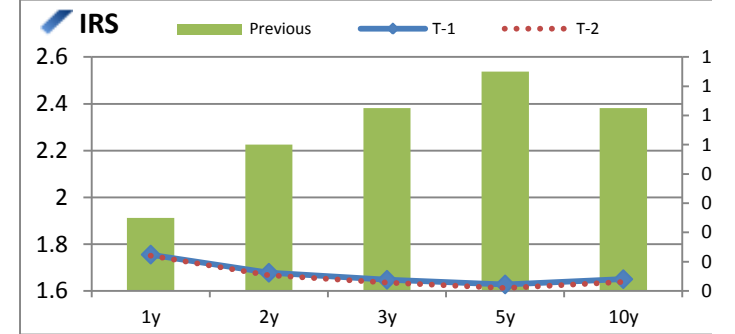
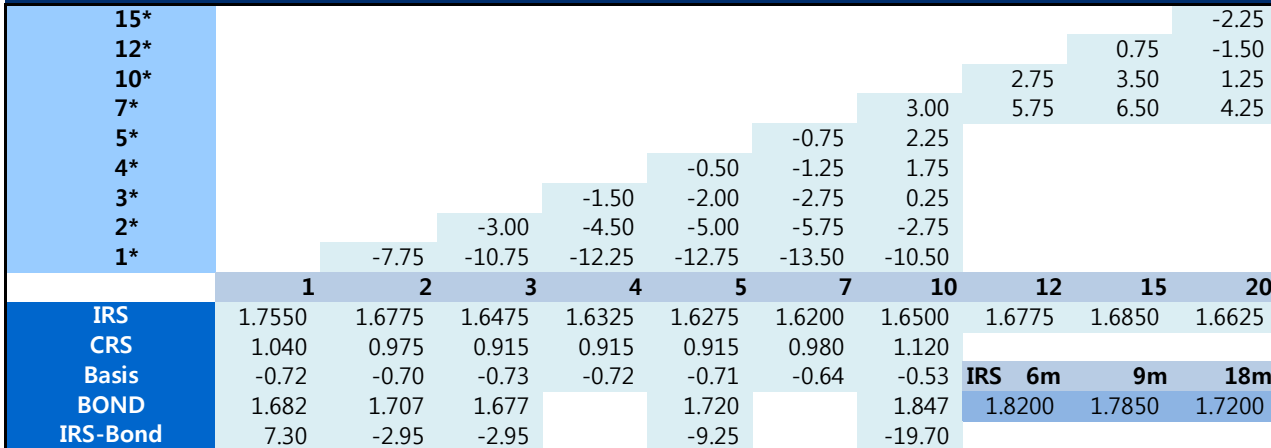
Tenor	Closing	Δ▼(bp)	Trade Level
2*10y	-2.75	0.25	-2.5
5*10y	2.25	-1.25	2.5

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,055.80	0.00
USD/KRW	1,195.70	0.00
KTB F 3Y	109.69	0.00
KTB F 10Y	128.93	0.00
CD(91d)	1.84	0.00
CALL	1.73	0.00
Swap Point(1m)	-1.30	0.00
DOW	25,862.68	0.00
US T-Note(2y)	1.7300	0.00
US T-Note(10y)	2.3918	0.00
EUR/USD	1.1162	-0.00
WTI	62.87	0.00
GOLD	1,285.00	0.00

Chart



Bond-Swap Spread Chart

