

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.5750	-1.50	1.575
2y	1.4625	-2.25	1.47
3y	1.4175	-3.25	1.42
6y	1.3800	-3.75	1.3875 - 1.39
10y	1.4125	-3.25	1.43

CCP(건)	금액(억)	전일비
96	40,625	24,430

IRS Spread & CRS

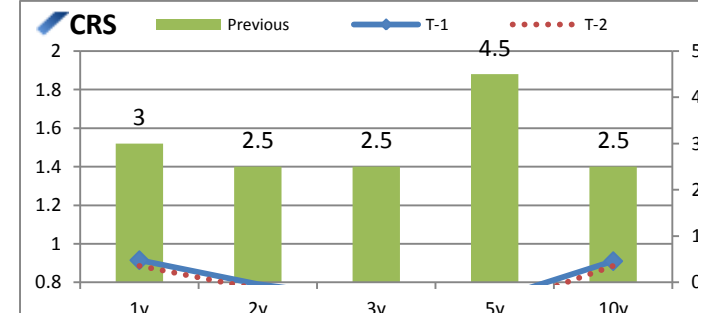
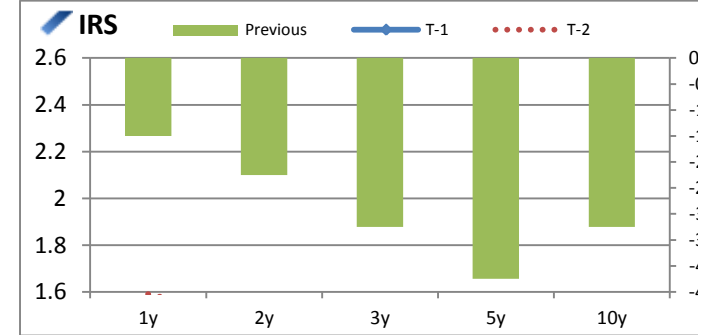
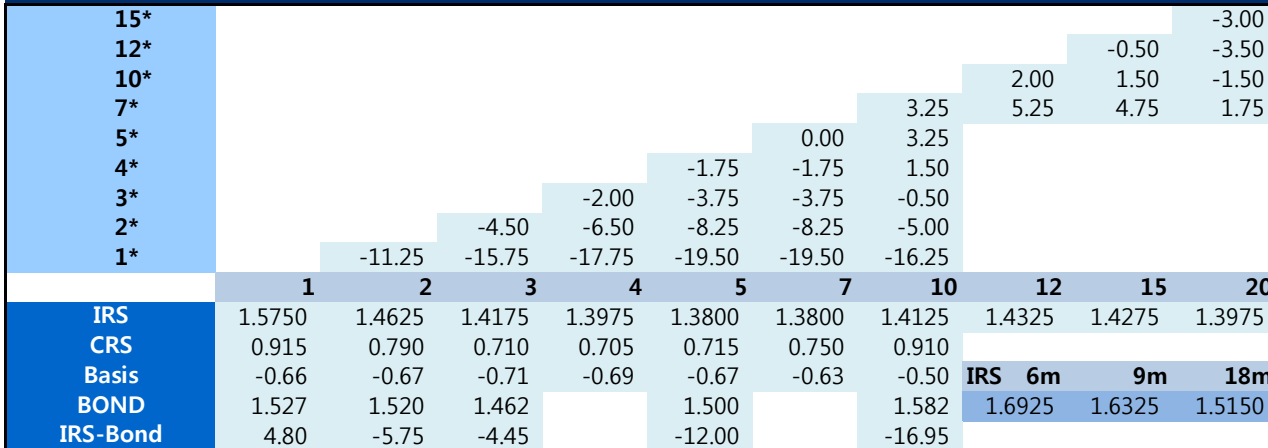
Tenor	Closing	△▼(bp)	Trade Level
1.5*2y	-5.25	-0.25	-5.25

CRS

Market Summary

	Closing	△▼
KOSPI	2,122.02	-7.7
USD/KRW	1,166.00	7.2
KTB F 3Y	110.40	0.0
KTB F 10Y	131.40	0.2
CD(91d)	1.78	0.0
CALL	1.71	-0.0
Swap Point(1m)	-1.00	0.0
DOW	26,717.43	117.1
US T-Note(2y)	1.7100	0.02
US T-Note(10y)	2.0260	0.01
EUR/USD	1.1291	0.00
WTI	59.09	0.6
GOLD	1,392.46	-17.2

Chart



Bond-Swap Spread Chart

