

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1y	1.8300	0.75	1.8225 - 1.83
1.5y	1.8100	0.75	1.8025 - 1.81
2y	1.7850	1.00	1.775 - 1.785
4y	1.7775	2.75	1.7575 - 1.7775
5y	1.7825	3.25	1.75 - 1.7825
10y	1.8400	4.50	1.795 - 1.84

CCP(건)	금액(억)	전일비
85	23,400	655

IRS Spread & CRS

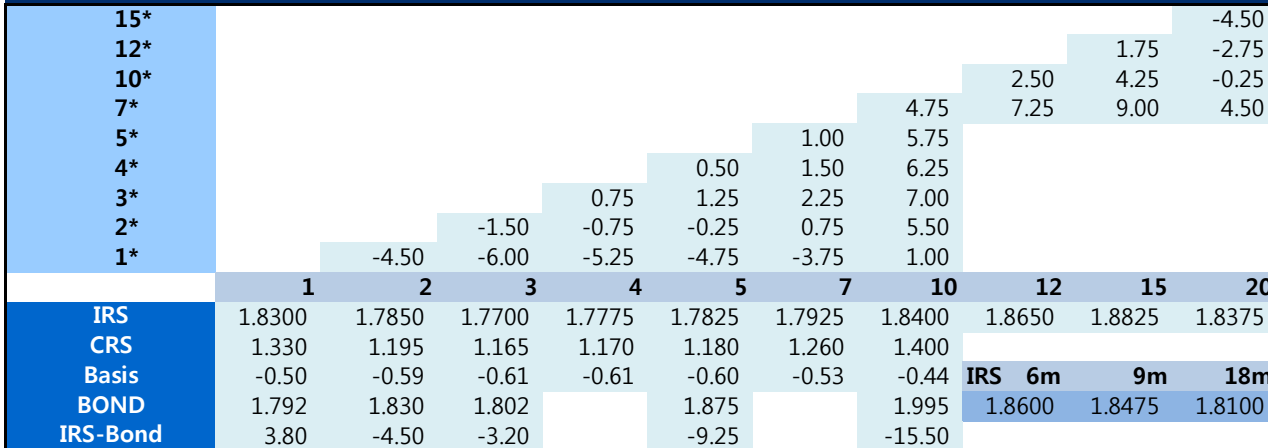
Tenor	Closing	Δ▼(bp)	Trade Level
2*5y	-0.25	2.25	-2.5 - 0.25

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,075.57	12.29
USD/KRW	1,116.40	-1.90
KTB F 3Y	109.26	-0.04
KTB F 10Y	126.90	-0.27
CD(91d)	1.86	0.00
CALL	1.75	0.01
Swap Point(1m)	-1.00	-0.10
DOW	24,001.92	122.80
US T-Note(2y)	1.7500	0.0164
US T-Note(10y)	2.7471	0.0356
EUR/USD	1.1497	-0.0056
WTI	52.36	2.58
GOLD	1,284.70	-4.60

Chart



Bond-Swap Spread Chart

