

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.8325	-0.75	1.8325 - 1.84
1.5y	1.8150	-1.50	1.815 - 1.83
3y	1.7575	-3.00	1.7575 - 1.7875
4y	1.7550	-2.75	1.755 - 1.7825

CCP(건)	금액(억)	전일비
94	25,058	-3,281

IRS Spread & CRS

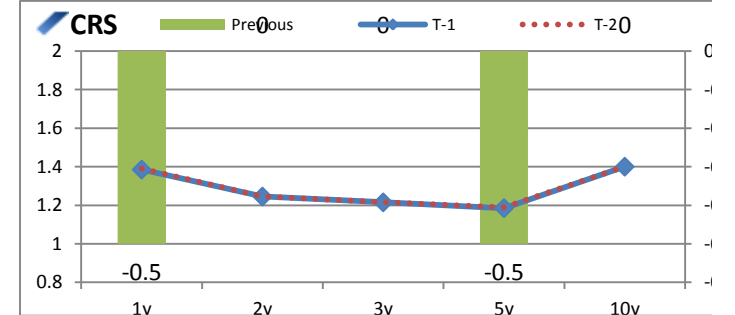
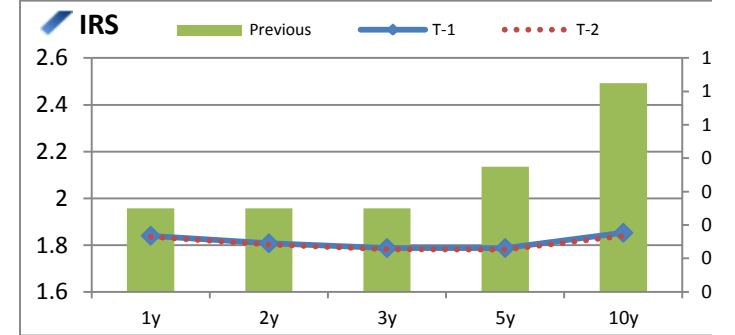
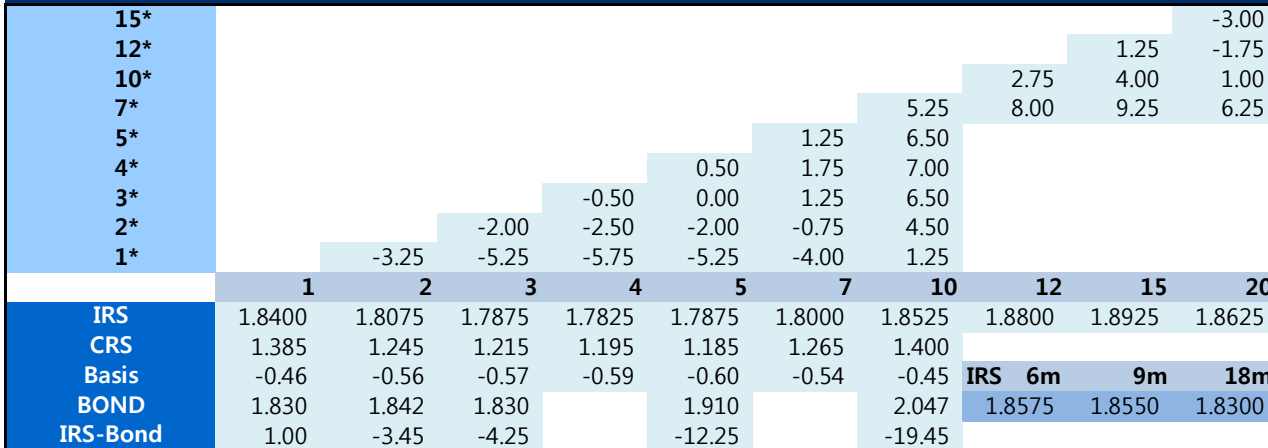
Tenor	Closing	△▼(bp)	Trade Level
1.5*4y	-6.00	-1.25	-5.625
10*15y	4.00	0.00	4
10*20y	2.50	-1.50	1 - 2.5

CRS

Market Summary

	Closing	△▼
KOSPI	2,206.20	22.8
USD/KRW	1,116.30	-0.2
KTB F 3Y	109.16	-0.0
KTB F 10Y	126.35	-0.1
CD(91d)	1.86	0.0
CALL	1.74	0.0
Swap Point(1m)	-1.00	-0.1
DOW	24,579.96	51.7
US T-Note(2y)	1.7400	-0.02
US T-Note(10y)	2.7121	-0.03
EUR/USD	1.1433	0.00
WTI	51.99	-0.1
GOLD	1,308.20	5.8

Chart



Bond-Swap Spread Chart

