

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1y	1.8800	0.25	18775 - 1.88
3y	1.8050	0.00	1.8025 - 1.805
5y	1.7925	0.00	1.7925
10y	1.8275	-1.00	1.8275

CCP(건)	금액(억)	전일비
103	34,670	5,839

IRS Spread & CRS

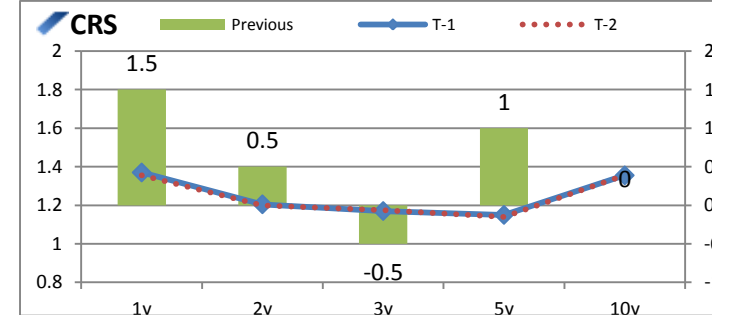
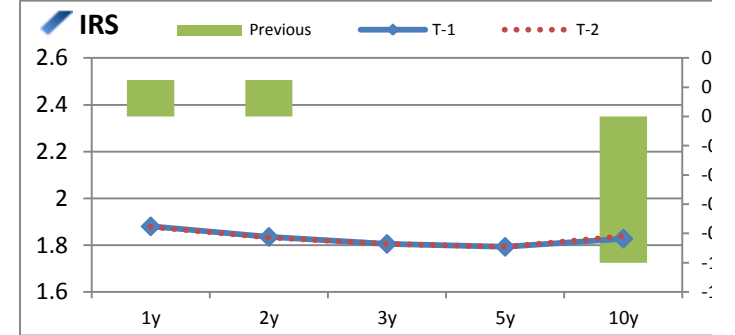
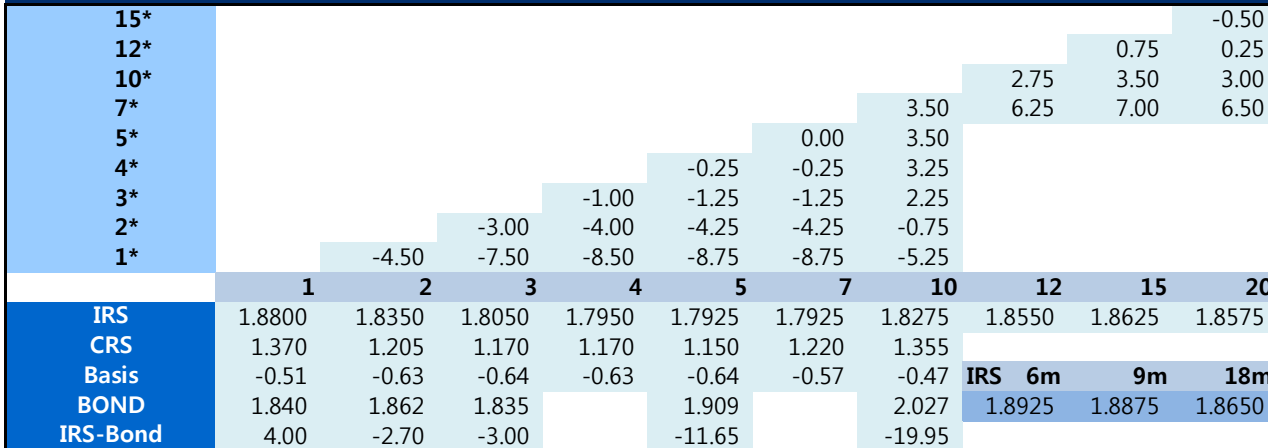
Tenor	Closing	Δ▼(bp)	Trade Level
1*2y	-4.50	0.00	-4.5
1.5*2y	-3.00	0.00	-03
10*12y	2.75	0.00	2.75

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,179.23	-11.4
USD/KRW	1,125.50	0.6
KTB F 3Y	109.14	-0.0
KTB F 10Y	126.68	0.0
CD(91d)	1.89	0.0
CALL	1.73	-0.0
Swap Point(1m)	-1.00	0.0
DOW	25,819.65	-206.6
US T-Note(2y)	1.7300	-0.00
US T-Note(10y)	2.7223	-0.03
EUR/USD	1.1342	-0.00
WTI	56.45	0.6
GOLD	1,284.80	-11.6

Chart



Bond-Swap Spread Chart

