

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
6m	1.8950	0.00	1.895
3y	1.8050	0.50	1.80
4y	1.7875	0.25	1.7875
5y	1.7800	0.50	1.7775 - 1.78

CCP(건)	금액(억)	전일비
87	30,650	-247

IRS Spread & CRS

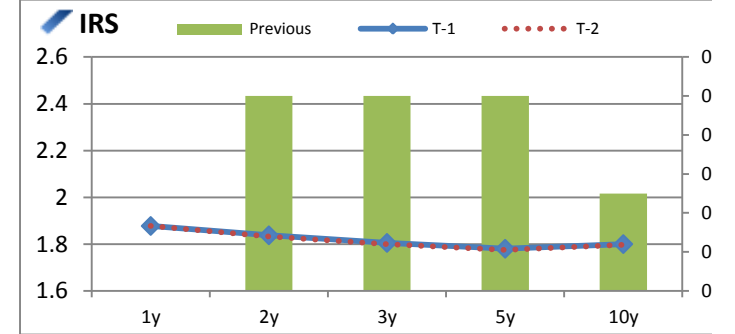
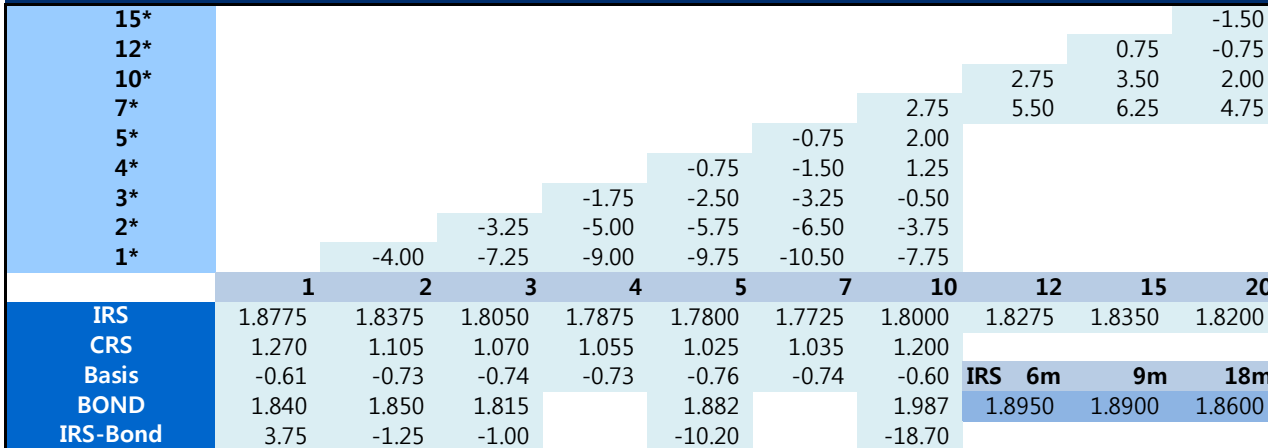
Tenor	Closing	Δ▼(bp)	Trade Level
9*12m	-1.25	0.00	-1.25
10*20y	2.00	-0.25	1.75

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,177.10	-0.5
USD/KRW	1,130.40	-0.2
KTB F 3Y	109.25	-0.0
KTB F 10Y	127.16	-0.1
CD(91d)	1.90	0.0
CALL	1.74	0.0
Swap Point(1m)	-1.20	-0.1
DOW	25,887.38	-26.7
US T-Note(2y)	1.7400	0.01
US T-Note(10y)	2.6186	0.01
EUR/USD	1.1338	-0.00
WTI	59.03	-0.0
GOLD	1,303.97	3.6

Chart



Bond-Swap Spread Chart

