

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
1y	1.8350	-1.75	1.8325 - 1.835
2y	1.7575	-1.50	1.765 - 1.7575
3y	1.7225	-0.75	1.72 - 1.7225
5y	1.6975	0.25	1.6925

CCP(천)	금액(억)	전일비
0	-	-41,076

IRS Spread & CRS

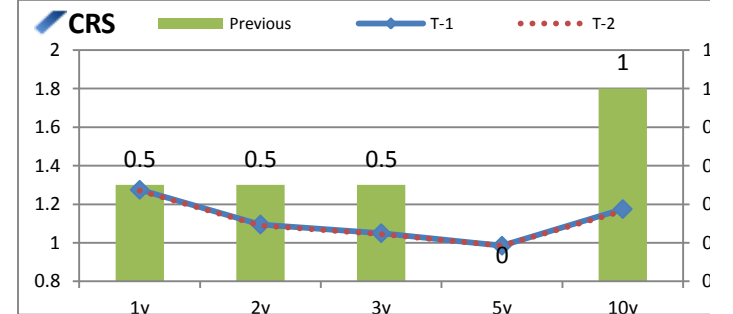
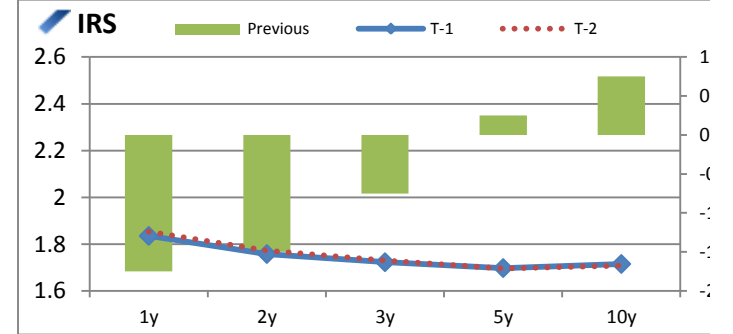
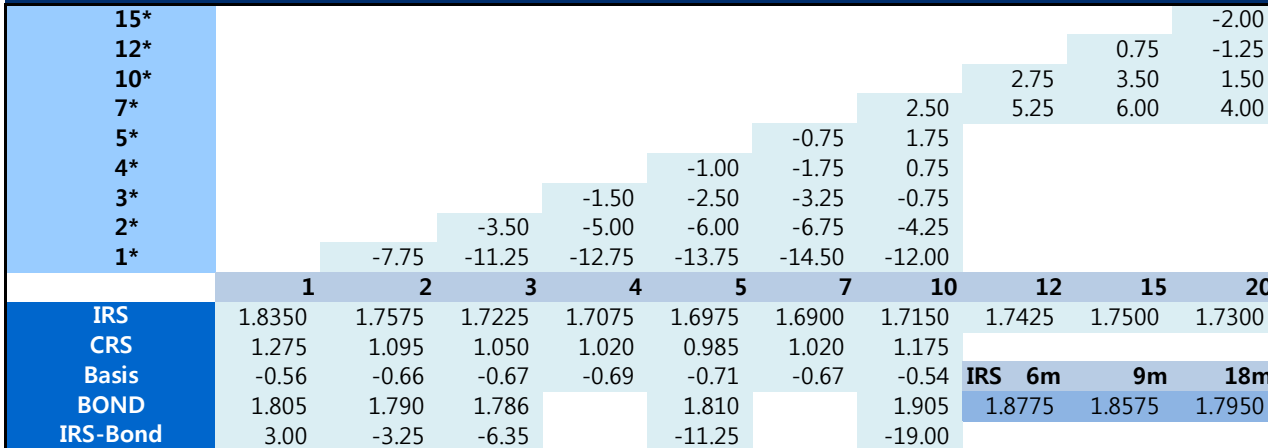
Tenor	Closing	Δ▼(bp)	Trade Level
2*5y	-6.00	1.75	-7.25
3*5y	-2.50	1.00	-2.75
3*10y	-0.75	1.50	-0.75

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,148.80	3.9
USD/KRW	1,133.40	-0.8
KTB F 3Y	109.45	0.0
KTB F 10Y	128.06	-0.1
CD(91d)	1.90	0.0
CALL	1.74	0.0
Swap Point(1m)	-1.15	0.0
DOW	25,516.83	14.5
US T-Note(2y)	1.7400	-0.09
US T-Note(10y)	2.3966	-0.04
EUR/USD	1.1312	0.00
WTI	58.82	-0.2
GOLD	1,321.90	10.3

Chart



Bond-Swap Spread Chart

