

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
1y	1.8225	0.25	1.8175 - 1.8225
2y	1.7750	0.75	1.7675 - 1.775
3y	1.7500	1.25	1.7425 - 1.75
4y	1.7425	1.25	1.73 - 1.7425
6y	1.7425	1.25	1.73

CCP(건)	금액(억)	전일비
116	34,637	-3,921

IRS Spread & CRS

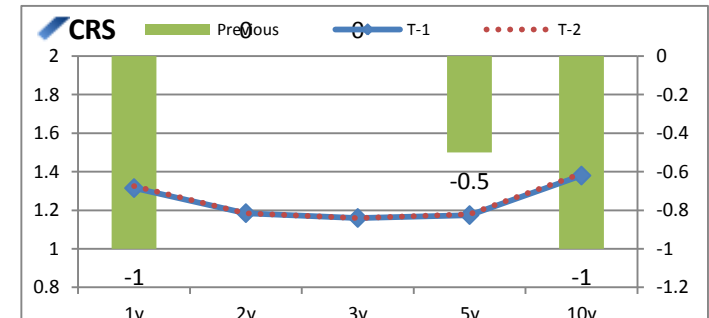
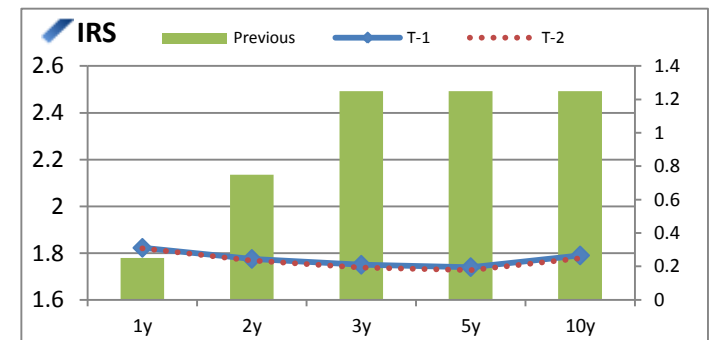
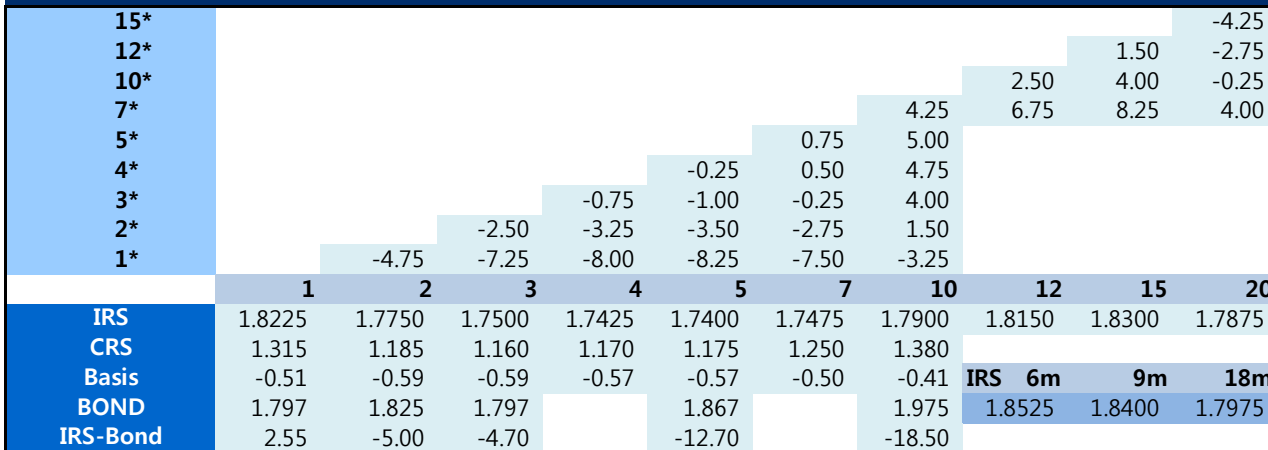
Tenor	Closing	△▼(bp)	Trade Level
9*12m	-1.75	0.00	-1.75
2*5y	-3.50	0.50	-3.5
2*10y	1.50	0.50	1.5
5*10y	5.00	0.00	5.5

CRS

Market Summary

	Closing	△▼
KOSPI	2,106.10	8.92
USD/KRW	1,120.10	-0.60
KTB F 3Y	109.29	-0.02
KTB F 10Y	127.25	-0.10
CD(91d)	1.86	0.00
CALL	1.75	0.01
Swap Point(1m)	-1.10	0.00
DOW	24,065.59	155.75
US T-Note(2y)	1.7500	-0.0041
US T-Note(10y)	2.7180	0.0142
EUR/USD	1.1413	-0.0055
WTI	50.51	-0.25
GOLD	1,286.20	-2.90

Chart



Bond-Swap Spread Chart

