

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
9m	1.8500	0.50	1.85
1y	1.8375	1.25	1.83 - 1.8375
2y	1.8075	2.50	1.7975 - 1.8075
3y	1.7900	3.25	1.78 - 1.79
5y	1.7850	3.50	1.7775 - 1.785
10y	1.8425	4.00	1.835 - 1.8425

CCP(千)	금액(억)	전일비
90	23,495	-28,323

IRS Spread & CRS

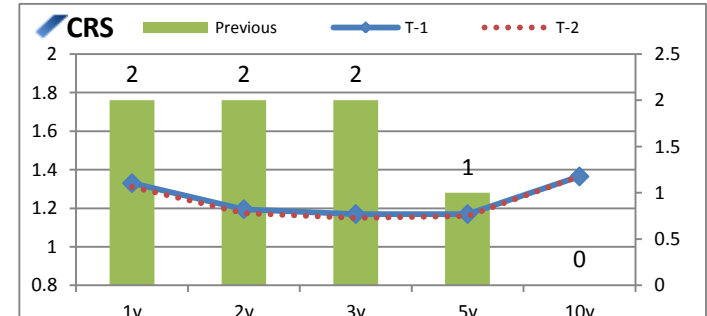
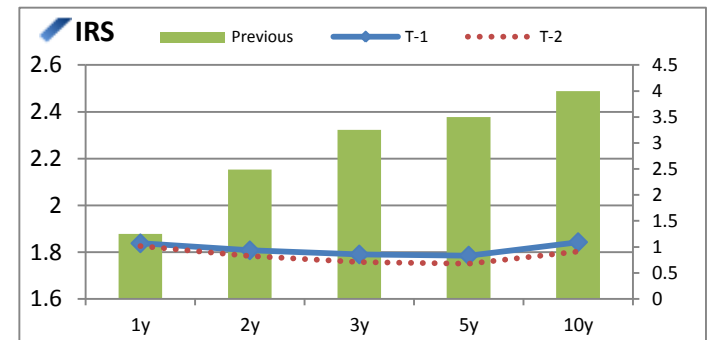
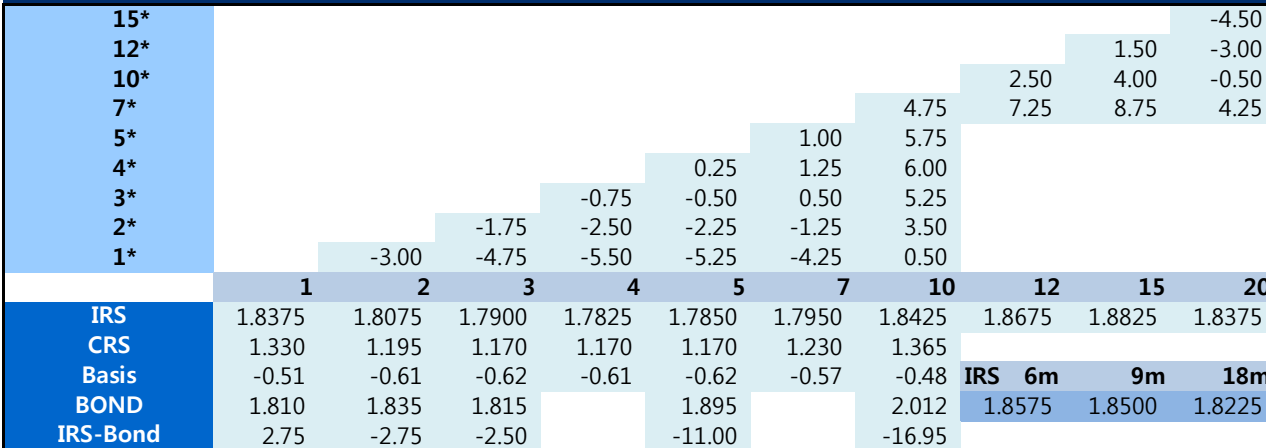
Tenor	Closing	△▼(bp)	Trade Level
9*12m	-1.25	0.75	-02
1*2y	-3.00	1.25	-03

CRS

Market Summary

	Closing	△▼
KOSPI	2,124.28	17.22
USD/KRW	1,121.90	-0.60
KTB F 3Y	109.22	-0.07
KTB F 10Y	126.80	-0.40
CD(91d)	1.86	0.00
CALL	1.73	-0.02
Swap Point(1m)	-1.05	0.00
DOW	24,370.10	162.94
US T-Note(2y)	1.7300	0.0207
US T-Note(10y)	2.7518	0.0276
EUR/USD	1.1391	-0.0001
WTI	52.31	0.20
GOLD	1,291.00	-0.60

Chart



Bond-Swap Spread Chart

