

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
9m	1.8400	-1.25	1.84 - 1.8525
1.5y	1.8175	-1.75	1.8175 - 1.825
2y	1.7925	-2.75	1.7925 - 1.82
5y	1.7675	-3.00	1.7675 - 1.7975

CCP(건)	금액(억)	전일비
95	35,223	19,163

IRS Spread & CRS

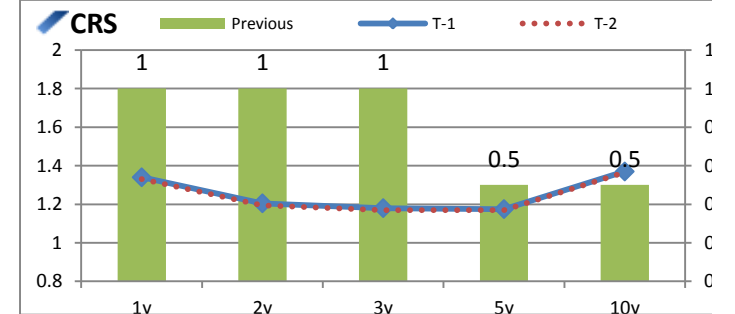
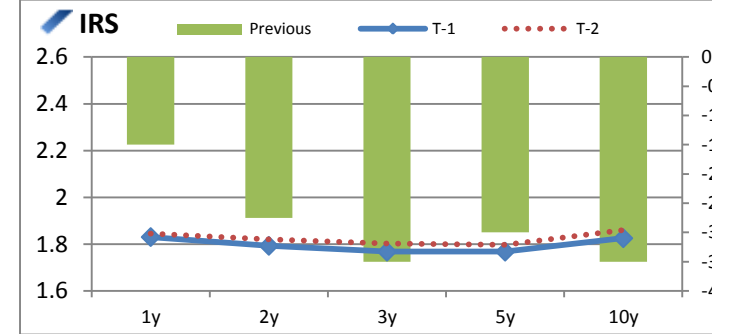
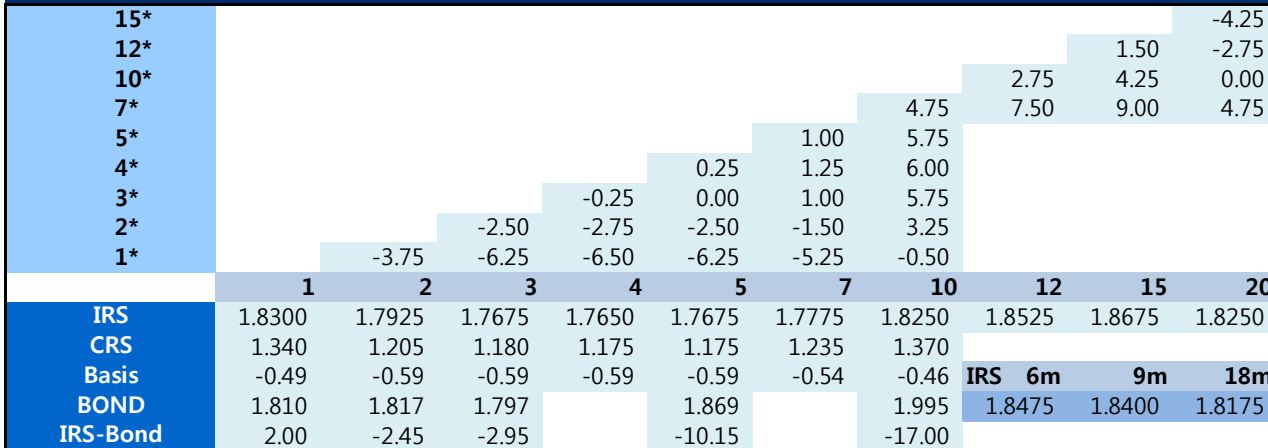
Tenor	Closing	△▼(bp)	Trade Level
10*15y	4.25	0.25	4
10*20y	0.00	-0.50	-0.25

CRS

Market Summary

	Closing	△▼
KOSPI	2,117.77	-6.8
USD/KRW	1,130.50	2.4
KTB F 3Y	109.30	0.0
KTB F 10Y	127.00	0.3
CD(91d)	1.86	0.0
CALL	1.74	-0.0
Swap Point(1m)	-1.05	0.0
DOW	24,706.35	0.0
US T-Note(2y)	1.7400	0.00
US T-Note(10y)	2.7856	0.00
EUR/USD	1.1368	0.00
WTI	53.80	0.0
GOLD	1,281.30	0.0

Chart



Bond-Swap Spread Chart

