

Market Trades

IRS Outright

| Tenor | Closing | △▼(bp) | Trade Level |
|-------|---------|--------|-----------------|
| 1y | 1.8300 | 0.00 | 1.83 |
| 2y | 1.7925 | 0.00 | 1.7925 |
| 3y | 1.7675 | 0.00 | 1.7675 |
| 5y | 1.7650 | -0.25 | 1.7650 - 1.7675 |
| 10y | 1.8225 | -0.25 | 1.8225 - 1.825 |

| CCP(건) | 금액(억) | 전일비 |
|--------|--------|--------|
| 116 | 33,194 | -2,029 |

IRS Spread & CRS

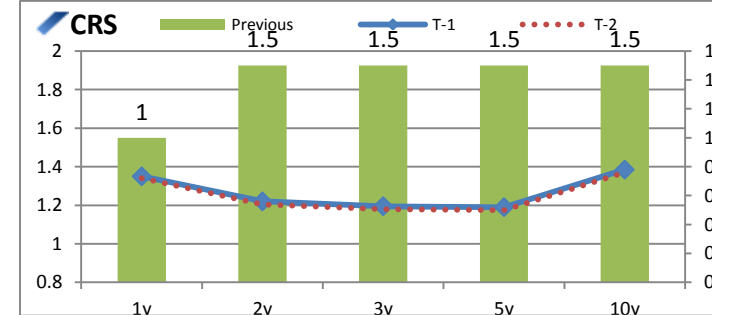
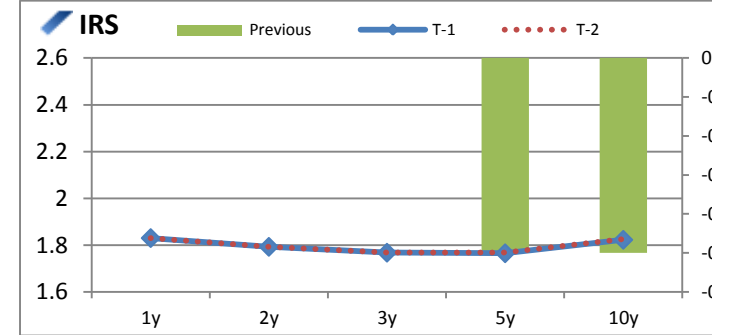
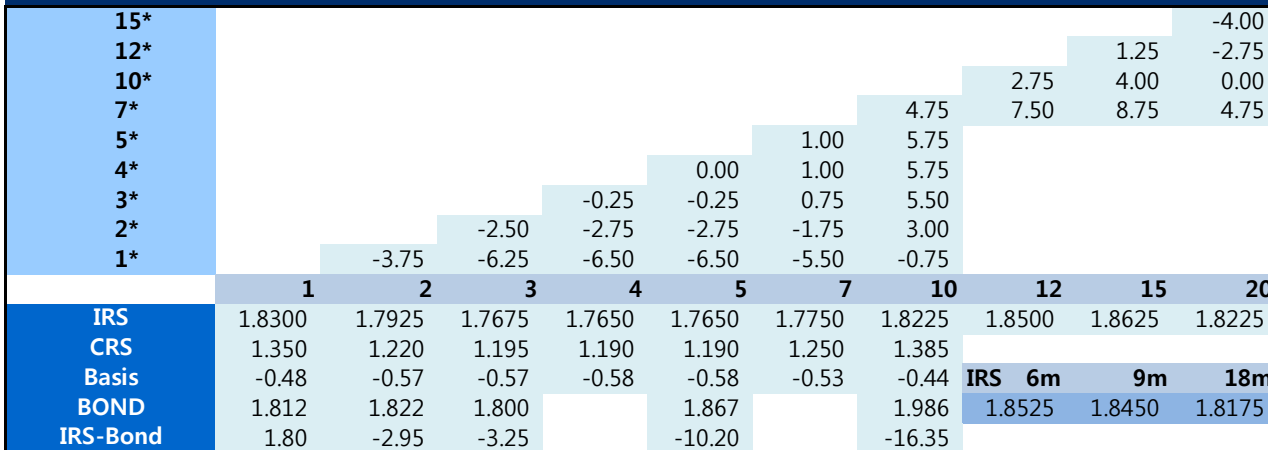
| Tenor | Closing | △▼(bp) | Trade Level |
|-------|---------|--------|-------------|
| 2*4y | -2.75 | 0.00 | -3 |
| 2*5y | -2.75 | -0.25 | -2.25 |
| 3*4y | -0.25 | 0.00 | -0.25 - 0 |

| CRS |
|-----|
| |

Market Summary

| | Closing | △▼ |
|----------------|-----------|--------|
| KOSPI | 2,127.78 | 10.0 |
| USD/KRW | 1,127.30 | -3.2 |
| KTB F 3Y | 109.29 | -0.0 |
| KTB F 10Y | 127.05 | 0.0 |
| CD(91d) | 1.86 | 0.0 |
| CALL | 1.76 | 0.0 |
| Swap Point(1m) | -1.00 | 0.0 |
| DOW | 24,404.48 | -301.1 |
| US T-Note(2y) | 1.7600 | -0.03 |
| US T-Note(10y) | 2.7388 | -0.04 |
| EUR/USD | 1.1352 | -0.00 |
| WTI | 52.77 | -1.0 |
| GOLD | 1,282.50 | 1.2 |

Chart



Bond-Swap Spread Chart

