

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
6m	1.8575	0.25	1.855 - 1.8575
9m	1.8550	0.50	1.85 - 1.855
1y	1.8400	0.50	1.8325 - 1.84
1.5y	1.8300	0.50	1.83
2y	1.8075	0.50	1.795
8y	1.8150	0.75	1.8075

CCP(건)	금액(억)	전일비
94	25,058	-3,281

IRS Spread & CRS

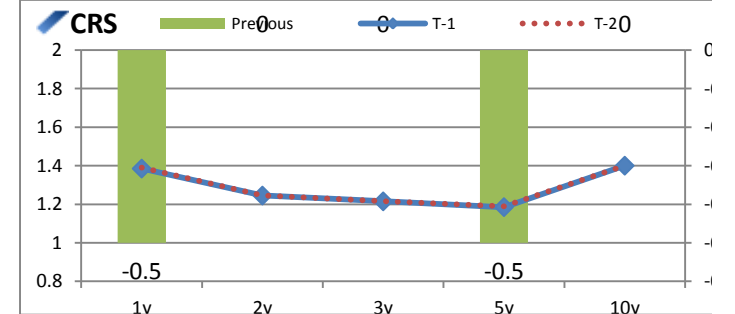
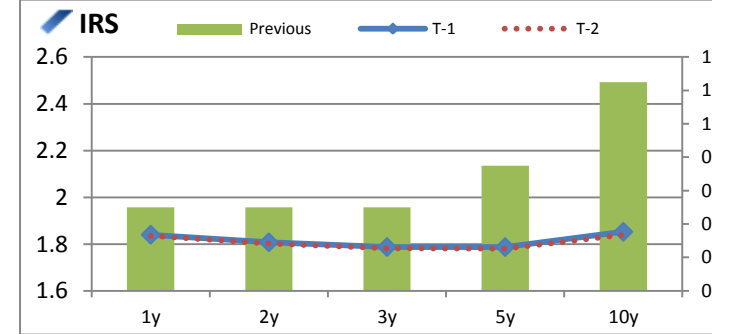
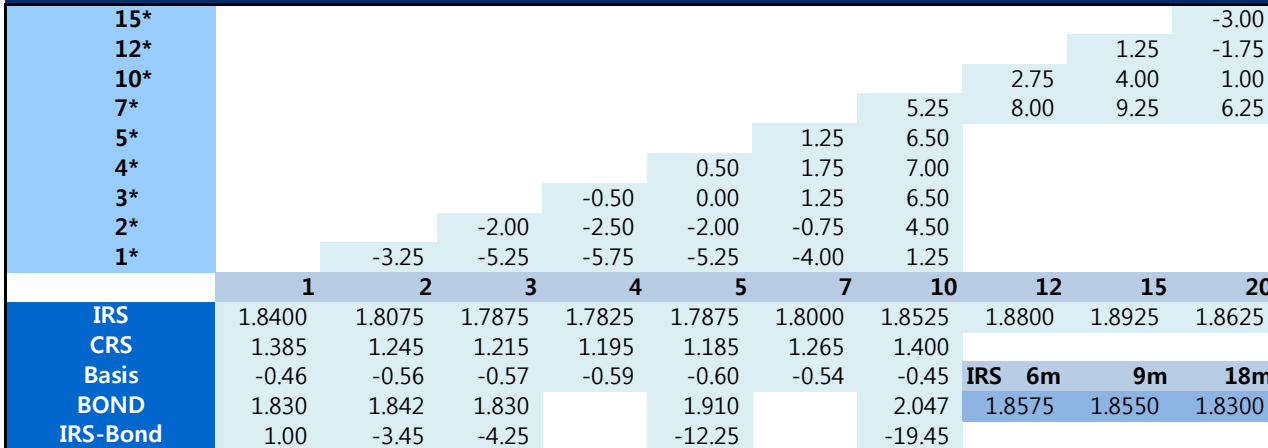
Tenor	Closing	Δ▼(bp)	Trade Level
1*2y	-3.25	0.00	-3.25
2*5y	-2.00	0.25	-2.25 - -2
4*10y	7.00	0.75	6.25 - 7
5*10y	6.50	0.50	6 - 6.5
10*20y	1.00	0.50	0.5 - 1

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,206.20	22.8
USD/KRW	1,116.30	-0.2
KTB F 3Y	109.16	-0.0
KTB F 10Y	126.35	-0.1
CD(91d)	1.86	0.0
CALL	1.74	0.0
Swap Point(1m)	-1.00	-0.1
DOW	24,579.96	51.7
US T-Note(2y)	1.7400	-0.02
US T-Note(10y)	2.7121	-0.03
EUR/USD	1.1433	0.00
WTI	51.99	-0.1
GOLD	1,308.20	5.8

Chart



Bond-Swap Spread Chart

