

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
6m	1.8800	2.25	1.8575 - 1.88
1y	1.8575	2.25	1.835 - 1.8575
1.5y	1.8275	2.00	1.8075 - 1.8275
2y	1.7975	1.75	1.78 - 1.7975
3y	1.7650	1.25	1.7525 - 1.765
4y	1.7550	1.00	1.745 - 1.755

CCP(건)	금액(억)	전일비
109	39,286	27,381

IRS Spread & CRS

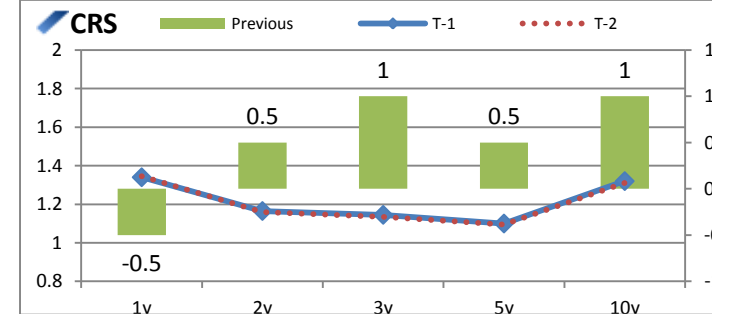
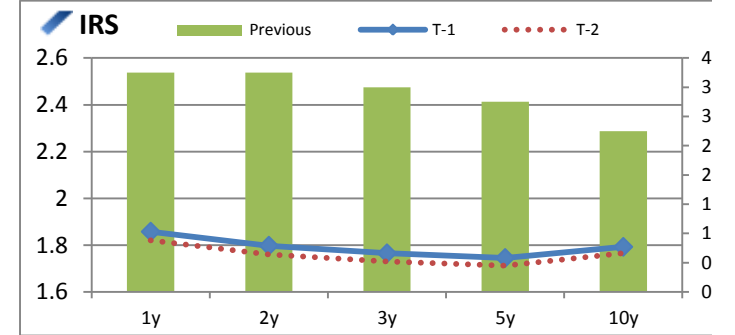
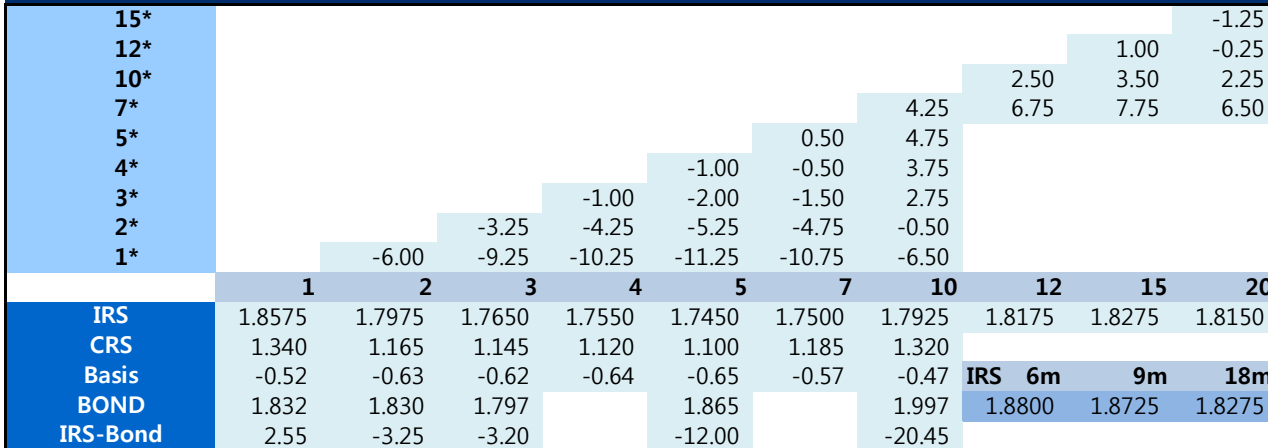
Tenor	Closing	Δ▼(bp)	Trade Level
1*2y	-6.00	-0.50	-5.5
2*10y	-0.50	1.50	00

CRS

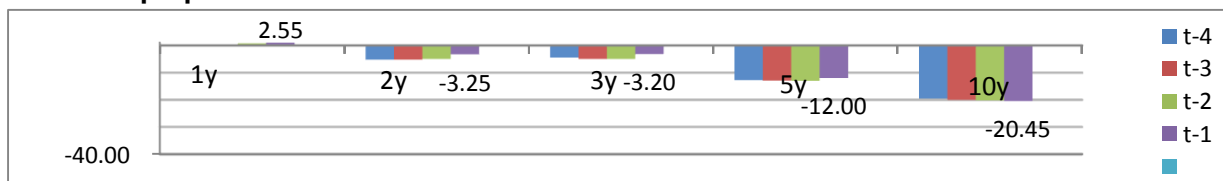
Market Summary

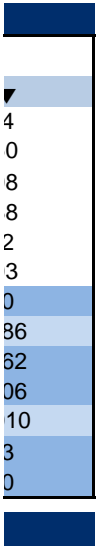
	Closing	Δ▼
KOSPI	2,205.63	9.5
USD/KRW	1,128.20	-0.5
KTB F 3Y	109.25	-0.0
KTB F 10Y	127.00	-0.3
CD(91d)	1.88	0.0
CALL	1.75	-0.0
Swap Point(1m)	-0.85	0.0
DOW	25,883.25	443.1
US T-Note(2y)	1.7500	0.011
US T-Note(10y)	2.6660	0.011
EUR/USD	1.1280	-0.00
WTI	55.59	1.1
GOLD	1,318.10	8.3

Chart



Bond-Swap Spread Chart





1
1.5
1
1.5
1
1.5
1
1.5
1

1.5
1
1.5
1
1.5
1