

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
6m	1.8800	-0.75	1.88 - 1.8875
1y	1.8600	-1.00	1.86 - 1.87
2y	1.8050	-1.00	1.805 - 1.815
3y	1.7725	-1.25	1.7725 - 1.785
5y	1.7575	-1.25	1.7575 - 1.77

CCP(건)	금액(억)	전일비
101	41,625	26,866

IRS Spread & CRS

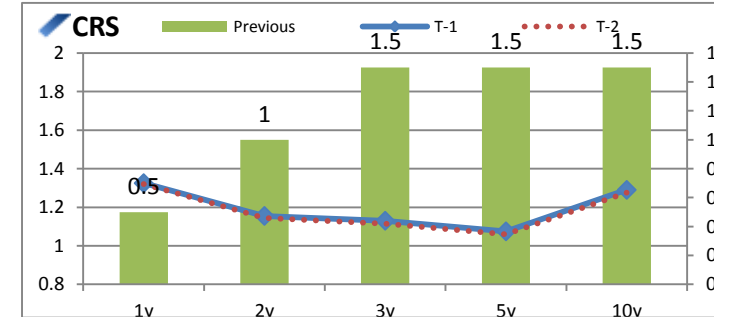
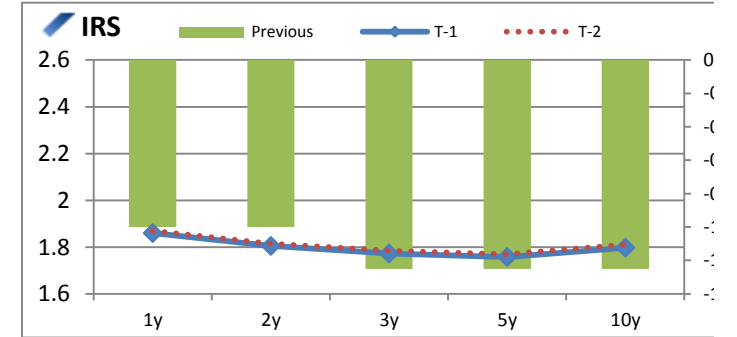
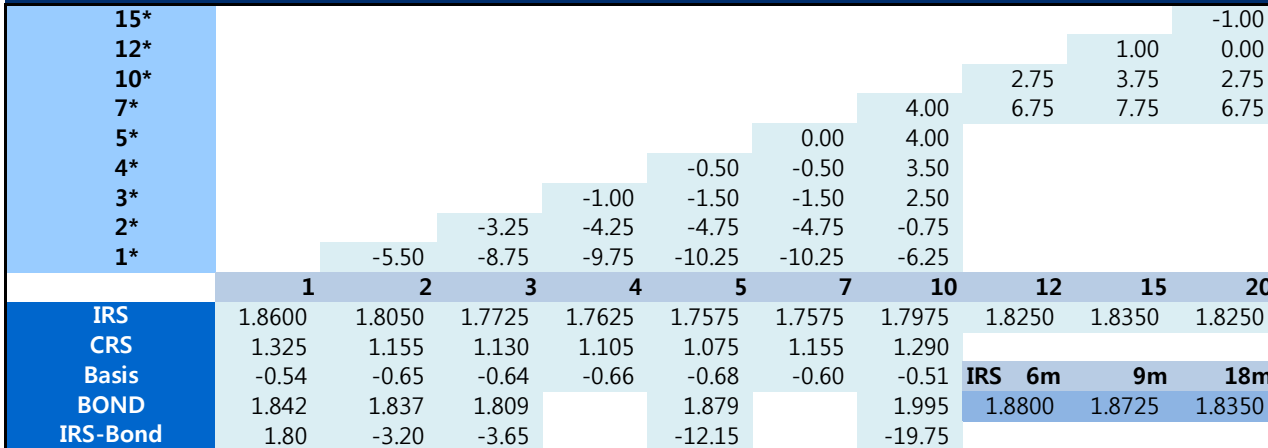
Tenor	Closing	△▼(bp)	Trade Level
9*12m	-1.25	0.00	-1.25
2*5y	-4.75	-0.25	-4.5 - -4.75
4*5y	-0.50	0.00	-0.5

CRS

Market Summary

	Closing	△▼
KOSPI	2,226.60	-5.9
USD/KRW	1,121.00	0.00
KTB F 3Y	109.22	0.00
KTB F 10Y	127.00	0.20
CD(91d)	1.89	0.00
CALL	1.76	0.00
Swap Point(1m)	-0.85	-0.00
DOW	26,091.95	60.10
US T-Note(2y)	1.7600	0.0100
US T-Note(10y)	2.6626	0.0000
EUR/USD	1.1347	-0.0000
WTI	55.48	-1.70
GOLD	1,325.50	-3.70

Chart



Bond-Swap Spread Chart

