

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
6m	1.8900	-0.25	1.89 - 1.8925
9m	1.8875	0.00	1.8875
1.5y	1.8650	0.00	1.865
2y	1.8350	0.00	1.835
3y	1.8025	-0.25	1.8025 - 1.805

CCP(건)	금액(억)	전일비
93	29,753	-4,917

IRS Spread & CRS

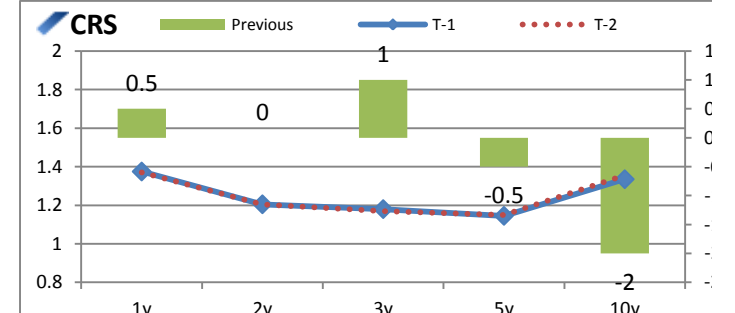
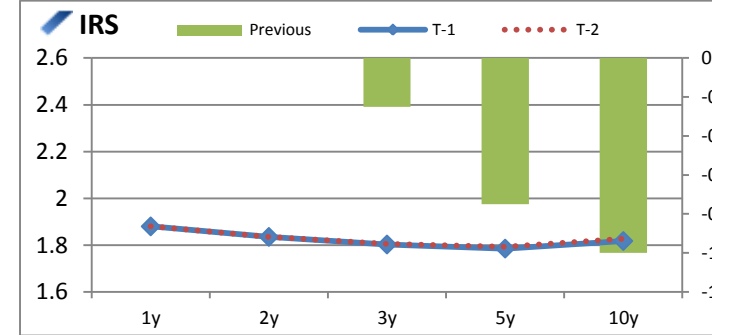
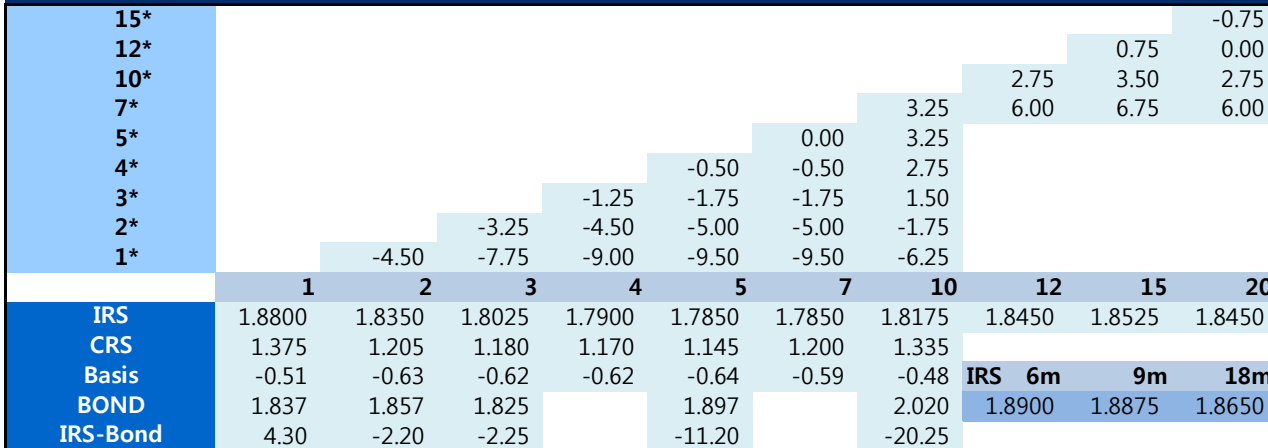
Tenor	Closing	Δ▼(bp)	Trade Level
5*7y	0.00	0.00	00
6*10y	3.25	-0.25	3.25
9*10y	1.75	-0.25	1.75
10*20y	2.75	-0.25	2.75

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,175.60	-3.6
USD/KRW	1,128.80	3.3
KTB F 3Y	109.16	0.0
KTB F 10Y	126.75	0.0
CD(91d)	1.89	0.0
CALL	1.74	0.0
Swap Point(1m)	-0.95	0.0
DOW	25,806.63	-13.0
US T-Note(2y)	1.7400	-0.00
US T-Note(10y)	2.7169	-0.00
EUR/USD	1.1308	-0.00
WTI	56.29	-0.1
GOLD	1,282.00	-2.8

Chart



Bond-Swap Spread Chart

