

Market Trades

IRS Outright

Tenor	Closing	Δ▼(bp)	Trade Level
9m	1.8300	1.25	1.83
1.5y	1.7275	1.50	1.7275
2y	1.6850	1.25	1.6875
5y	1.6200	1.50	1.62
7y	1.6100	1.50	1.61
10y	1.6300	1.50	1.635

CCP(건)	금액(억)	전일비
176	59,691	6,576

IRS Spread & CRS

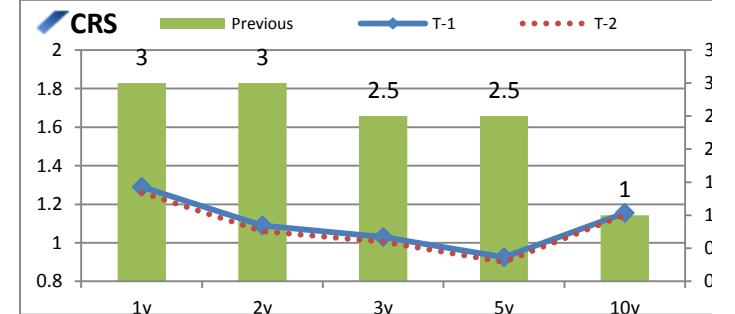
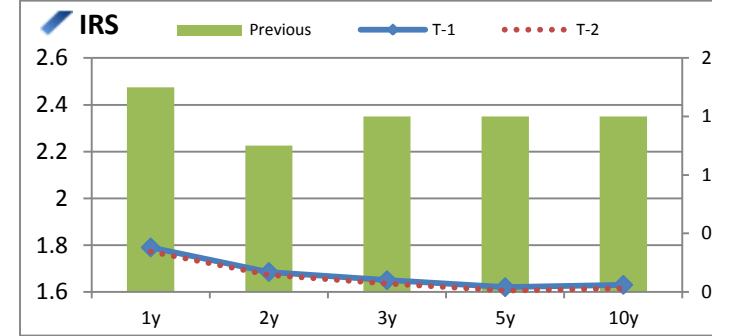
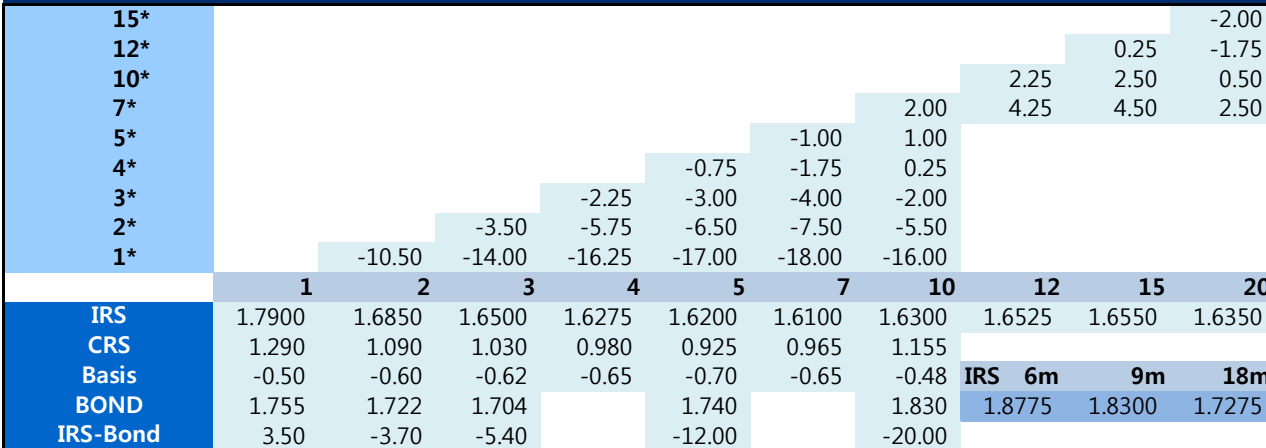
Tenor	Closing	Δ▼(bp)	Trade Level
1.5*2y	-4.25	-4.25	-04
2*5y	-6.50	-6.50	-6.5

CRS

Market Summary

	Closing	Δ▼
KOSPI	2,140.67	12.5
USD/KRW	1,135.10	-1.7
KTB F 3Y	109.69	-0.0
KTB F 10Y	128.87	-0.2
CD(91d)	1.90	0.0
CALL	1.78	0.0
Swap Point(1m)	-1.00	0.0
DOW	25,717.46	91.8
US T-Note(2y)	1.7800	0.02
US T-Note(10y)	2.3999	0.02
EUR/USD	1.1218	-0.00
WTI	59.30	-0.1
GOLD	1,289.80	-20.6

Chart



Bond-Swap Spread Chart

