

Market Trades

IRS Outright

| Tenor | Closing | △▼(bp) | Trade Level |
|-------|---------|--------|-------------|
| 6m | 1.8075 | -0.50 | 1.81 |
| 9m | 1.7725 | -0.75 | 1.775 |
| 1y | 1.7400 | -0.75 | 1.74 |
| 3y | 1.6175 | -1.25 | 1.6225 |
| 7y | 1.5975 | -1.25 | 1.5975 |

| CCP(건) | 금액(억) | 전일비 |
|--------|--------|-----|
| 84 | 25,560 | 665 |

IRS Spread & CRS

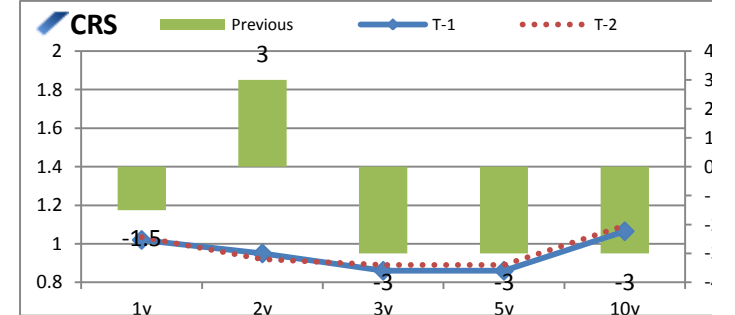
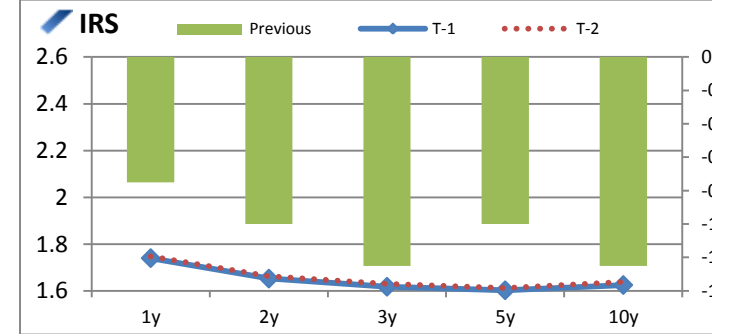
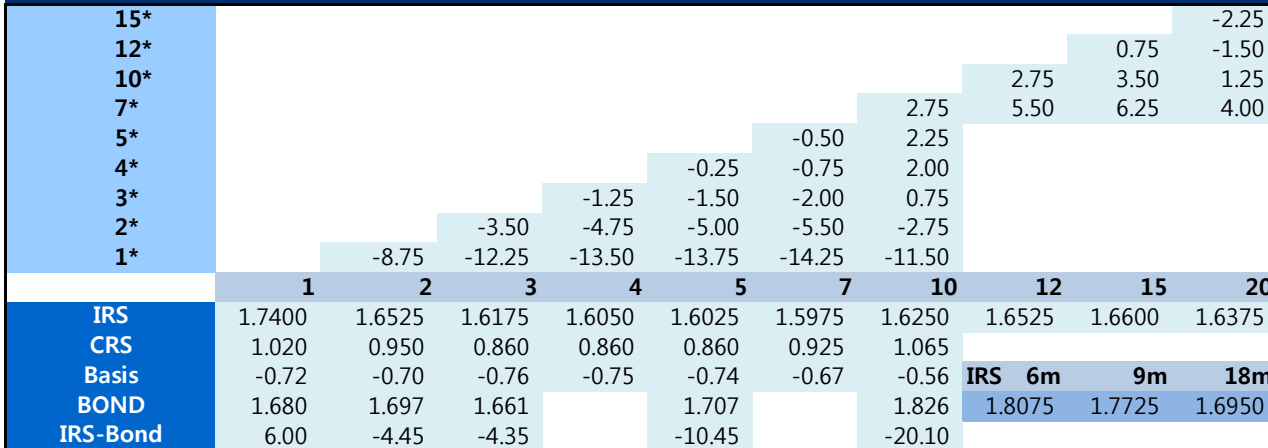
| Tenor | Closing | △▼(bp) | Trade Level |
|--------|---------|--------|-------------|
| 2*5y | -5.00 | 0.00 | -05 |
| 10*15y | 3.50 | 0.00 | 3.5 |

| CRS |
|-----|
| |

Market Summary

| | Closing | △▼ |
|----------------|-----------|-------|
| KOSPI | 2,061.25 | 0.00 |
| USD/KRW | 1,194.00 | 0.00 |
| KTB F 3Y | 109.69 | 0.00 |
| KTB F 10Y | 128.85 | 0.00 |
| CD(91d) | 1.84 | 0.00 |
| CALL | 1.73 | 0.00 |
| Swap Point(1m) | -1.25 | 0.00 |
| DOW | 25,679.90 | 0.00 |
| US T-Note(2y) | 1.7300 | 0.00 |
| US T-Note(10y) | 2.4201 | 0.00 |
| EUR/USD | 1.1150 | -0.01 |
| WTI | 63.10 | 0.00 |
| GOLD | 1,276.10 | 0.00 |

Chart



Bond-Swap Spread Chart

