

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
6m	1.7175	2.75	71~72
1y	1.8350	0.75	83.25~85
3y	2.1000	0.00	09.25~09.75
5y	2.2150	-0.25	19.5~21.5

CCP(건)	금액(억)	전일비
139	48,890	24,457

IRS Spread & CRS

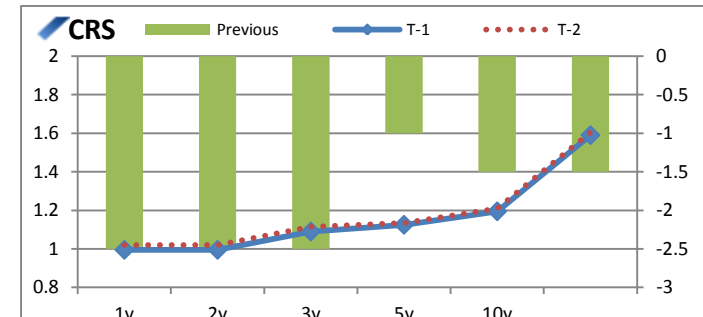
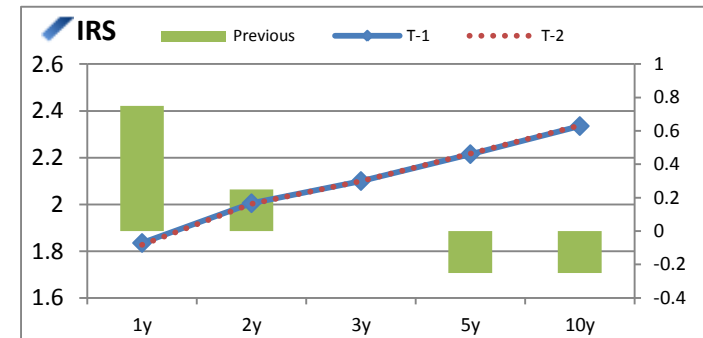
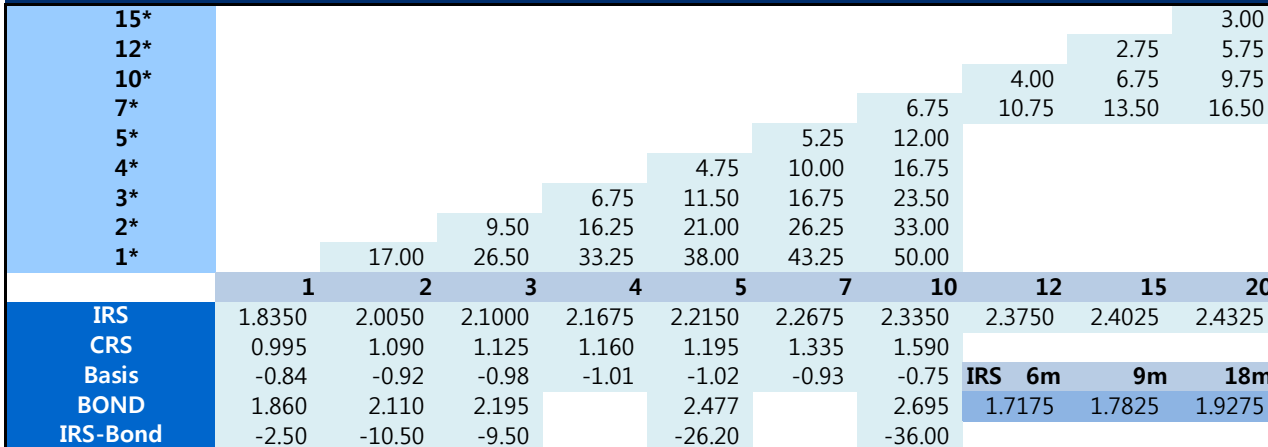
Tenor	Closing	△▼(bp)	Trade Level
6*12m	11.75		11.25
3*5	11.50		11.75

CRS

Market Summary

	Closing	△▼
KOSPI	2,423.01	13.98
USD/KRW	1,077.70	-3.20
KTBF 3Y	107.88	0.01
KTBF 10Y	120.04	0.00
CD(91d)	1.65	0.00
CALL	1.52	0.02
Swap Point(1m)	-1.10	0.00
DOW	24,667.78	306.33
US T-Note(2y)	1.5200	0.0800
US T-Note(10y)	2.8568	0.0803
EUR/USD	1.1661	0.0125
WTI	68.21	1.48
GOLD	1,301.50	2.50

Chart



Bond-Swap Spread Chart

