

Market Trades

IRS Outright

Tenor	Closing	△▼(bp)	Trade Level
9m	1.7900	0.75	78.25
3y	2.1025	0.25	9.25
5y	2.2225	0.75	20.75~22.25
9y	2.3200	1.00	2.3125

CCP(차)	금액(억)	전일비
72	20,675	-28,215

IRS Spread & CRS

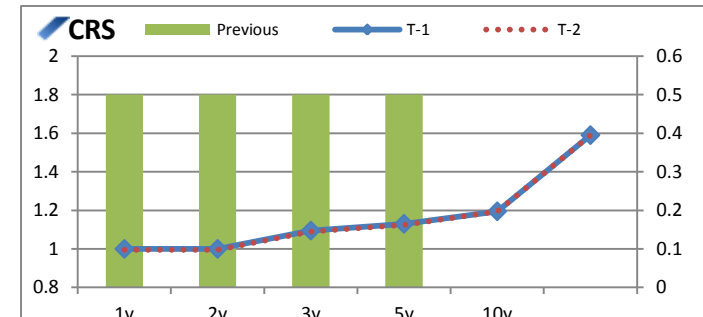
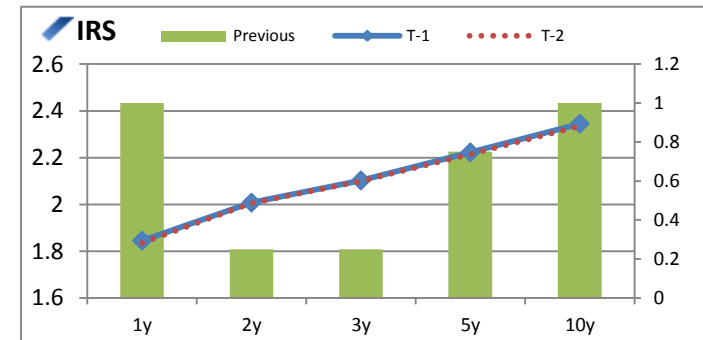
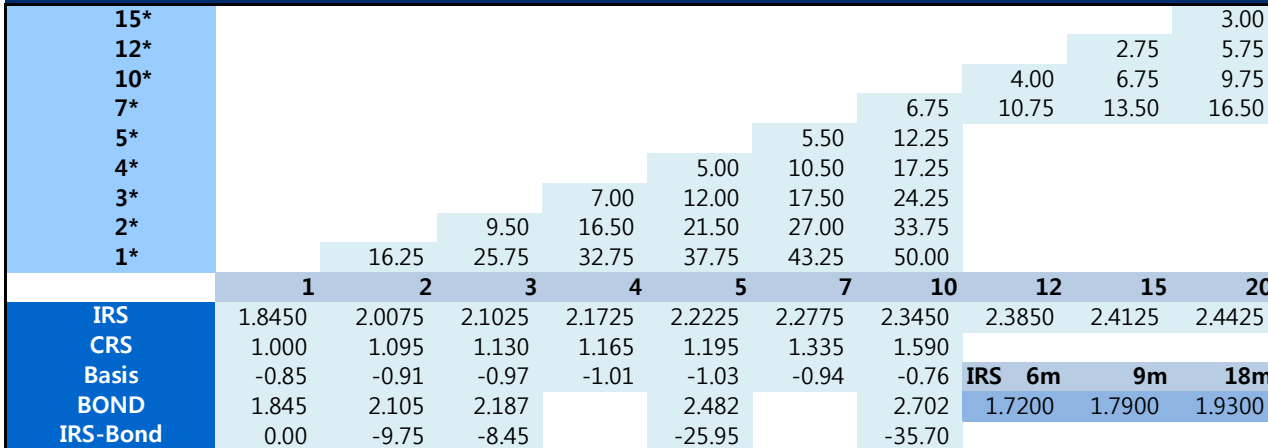
Tenor	Closing	△▼(bp)	Trade Level
6*9m	7.00		6.25

CRS

Market Summary

	Closing	△▼
KOSPI	2,438.96	15.95
USD/KRW	1,075.00	-2.70
KTB F 3Y	107.89	0.01
KTB F 10Y	119.97	-0.07
CD(91d)	1.65	0.00
CALL	1.51	-0.01
Swap Point(1m)	-1.15	-0.05
DOW	24,415.84	-251.94
US T-Note(2y)	1.5100	0.0241
US T-Note(10y)	2.8604	0.0036
EUR/USD	1.1690	0.0029
WTI	67.04	-1.17
GOLD	1,300.10	-1.40

Chart



Bond-Swap Spread Chart

