

Tradition Market Summary

09-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-08	3.7150	3.6450	3.5850	3.4850	3.3850	3.2750	3.2375	3.2150	3.2050	3.1975	3.1925	3.1925	3.2000	3.2175	3.2275	3.1600
2024-01-05	3.7225	3.6550	3.5950	3.4975	3.4000	3.2900	3.2500	3.2250	3.2150	3.2100	3.2050	3.2075	3.2175	3.2350	3.2450	3.1775
change	-0.0075	-0.0100	-0.0100	-0.0125	-0.0150	-0.0150	-0.0125	-0.0100	-0.0100	-0.0125	-0.0125	-0.0150	-0.0175	-0.0175	-0.0175	-0.0175
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-08	2.9325	2.9000	2.8850	2.7650	2.6850	2.6300	2.6350	2.6550	2.6400	2.6450	2.6150	2.6100	2.5900	2.5700	2.5300	2.5300
2024-01-05	2.9575	2.9250	2.9100	2.7800	2.6700	2.6100	2.6000	2.6100	2.5900	2.5850	2.5550	2.5500	2.5300	2.5100	2.4700	2.4700
change	-0.0250	-0.0250	-0.0250	-0.0150	0.0150	0.0200	0.0350	0.0450	0.0500	0.0600	0.0600	0.0600	0.0600	0.0600	0.0600	0.0600
on/off	5.0	5.0	5.0	7.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0

◎ Money Market Close

	3y Fut	10y Fut	MSB1y	MSB1.5y	MSB 2y	KTB 3y	KTB 4y	KTB 5y	KTB 10y	KTB 20y	CD	KOSPI	KOSDAQ	\$/KRW	JPY/KRW	1y fx
2024-01-08	104.84	113.66	3.344	3.410	3.355	3.290	3.351	3.306	3.355	3.245	3.81	2567.82	879.34	1,316.00	912.55	-2500
2024-01-05	104.85	113.63	3.349	3.408	3.355	3.280	3.345	3.302	3.337	3.240	3.81	2578.08	878.33	1,315.40	909.44	-2500
change	-0.01	0.03	-0.005	0.002	0.000	0.010	0.006	0.004	0.018	0.005	0.00	-10.26	1.01	0.60	3.11	0

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/KTB	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2024-01-08	4.375	4.140	3.986	4.027	4.184	7.1655	37,683.01	14,843.77	2024-01-08	24.100	3.000	-1.500	-11.350	-9.100	-15.500	-8.500
2024-01-05	4.393	4.177	4.015	4.051	4.206	7.1665	37,466.11	14,524.07	2024-01-05	24.600	4.500	1.000	-9.500	-7.700	-11.950	-6.250
change	-0.018	-0.037	-0.029	-0.024	-0.022	-0.0010	216.90	319.70	change	-0.500	-1.500	-2.500	-1.850	-1.400	-3.550	-2.250

◎ IRS/KTB Spread

◎ IRS SPREAD

SPREAD	1*1.5	1*2	1*3	1*5	1.5*2	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10
2024-01-08	-10.00	-20.00	-31.00	-37.00	-10.00	-11.00	-14.75	-17.00	-3.75	-6.00	-7.75	-2.25	-4.00	-1.75	-1.50	0.25
2024-01-05	-9.75	-19.50	-30.50	-37.00	-9.75	-11.00	-15.00	-17.50	-4.00	-6.50	-8.00	-2.50	-4.00	-1.50	-0.75	0.75
change	-0.25	-0.50	-0.50	0.00	-0.25	0.00	0.25	0.50	0.25	0.50	0.25	0.25	0.00	-0.25	-0.75	-0.50

◎ CRS SPREAD

SPREAD	1*1.5	1*2	1*3	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15
2024-01-08	-12.00	-20.00	-25.50	-5.50	-5.00	-3.00	0.50	2.50	1.50	2.00	1.00	-1.00	-6.50	-5.50	-2.00	-6.00
2024-01-05	-13.00	-24.00	-30.00	-6.00	-7.00	-6.00	-1.00	0.00	-2.50	1.00	-1.50	-2.50	-8.00	-5.50	-2.00	-6.00
change	1.00	4.00	4.50	0.50	2.00	3.00	1.50	2.50	4.00	1.00	2.50	1.50	1.50	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr	Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2024-01-08	-70.00	-70.00	-64.50	-60.25	-56.00	-55.25	-61.00	2024-01-08	-7.00	-13.00	-6.00	1.75	2.75	1.00	-4.00	-6.75
2024-01-05	-68.50	-73.00	-68.00	-65.00	-61.50	-62.50	-68.75	2024-01-05	-6.75	-12.75	-6.00	1.75	2.75	1.00	-4.00	-6.75
change	-1.50	3.00	3.50	4.75	5.50	7.25	7.75	change	-0.25	-0.25	0.00	0.00	0.00	0.00	0.00	

◎ Short-End, Long-End IRS spread

Duration	(vard)								3yr	10yr	2024 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	104.82	113.67	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	0.02	-0.01	07월 11일	08월 22일	10월 11일	11월 28일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20				
13.1	16.2	22.0	12.3	16.7	13.6	18.5	13.6	11.63	13.90	17.33				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	10/01/24	10/01/24	10/01/24	10/01/24	10/01/24	10/01/24	10/01/24	10/01/24
	maturity	10/01/25	10/07/25	12/01/26	11/01/27	10/01/28	10/01/29	10/01/31	10/01/34
CCS	value	11/01/24	11/01/24	11/01/24	11/01/24	11/01/24	11/01/24	11/01/24	11/01/24
	maturity	13/01/25	11/07/25	12/01/26	11/01/27	11/01/28	11/01/29	13/01/31	11/01/34

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