

Tradition Market Summary

10-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-09	3.7400	3.6500	3.5700	3.4575	3.3500	3.2425	3.2075	3.1875	3.1775	3.1700	3.1650	3.1650	3.1725	3.1900	3.2000	3.1325
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
change	0.0250	0.0050	-0.0150	-0.0275	-0.0350	-0.0325	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-09	2.9275	3.8950	2.8800	2.7300	2.6300	2.5600	2.5600	2.6050	2.5900	2.5950	2.5650	2.5600	2.5400	2.5200	2.4800	2.4800
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
change	-0.0050	0.9950	-0.0050	-0.0350	-0.0550	-0.0700	-0.0750	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
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	
2024-01-09	104.99	114.09	3.329	3.375	3.320	3.247	3.311	3.267	3.315	3.227	3.80	2561.24	884.64	1,315.70	917.85	-2480	
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	
change	0.15	0.43	-0.015	-0.035	-0.035	-0.043	-0.040	-0.039	-0.040	-0.018	-0.01	-6.58	5.30	-	0.30	5.30	20

◎ 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
2024-01-09	4.366	4.134	3.972	4.015	4.185	7.1846	37,525.16	14,857.71	2024-01-09	24.100	3.000	-0.450	-10.350	-7.950	-14.250	-9.450
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
change	-0.009	-0.006	-0.014	-0.012	0.001	0.0191	-157.85	13.94	change	0.000	0.000	1.050	1.000	1.150	1.250	-0.950

◎ 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
2024-01-09	-11.25	-22.00	-32.75	-38.25	-10.75	-10.75	-14.25	-16.25	-3.50	-5.50	-7.25	-2.00	-3.75	-1.75	-1.50	0.25
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
change	-1.25	-2.00	-1.75	-1.25	-0.75	0.25	0.50	0.75	0.25	0.50	0.50	0.25	0.25	0.00	0.00	0.00

◎ 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
2024-01-09	-15.00	-25.00	-32.00	-7.00	-7.00	-2.50	0.00	4.50	3.50	4.50	3.50	-1.00	-6.50	-5.50	-2.00	-6.00
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
change	-3.00	-5.00	-6.50	-1.50	-2.00	0.50	-0.50	2.00	2.00	2.50	2.50	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2024-01-09	-69.00	-72.00	-68.25	-64.75	-58.25	-57.50	-63.25	2024-01-09	-9.00	-17.00	-8.00	1.75	2.75	1.00	-4.00	-6.75
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
change	1.00	-2.00	-3.75	-4.50	-2.25	-2.25	-2.25	change	-2.00	-4.00	-2.00	0.00	0.00	0.00	0.00	0.00

◎ Duration

								(vard)			2024 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr				
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	104.96	114.05	01월 11일	02월 22일	04월 12일	05월 23일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20	07월 11일	08월 22일	10월 11일	11월 28일
13.1	16.2	22.0	12.3	16.7	13.6	18.5	13.7	11.64	13.91	17.35				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	12/01/24	12/01/24	12/01/24	12/01/24	12/01/24	12/01/24	12/01/24	12/01/24
	maturity	13/01/25	14/07/25	12/01/26	12/01/27	12/01/28	12/01/29	13/01/31	12/01/34

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Night Duty

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