

Tradition Market Summary

12-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-11	3.7300	3.6250	3.5300	3.4175	3.3150	3.2150	3.1750	3.1575	3.1525	3.1550	3.1550	3.1600	3.1700	3.1850	3.1950	3.1125
2024-01-10	3.7425	3.6525	3.5725	3.4700	3.3650	3.2600	3.2250	3.2050	3.1975	3.1975	3.1950	3.1975	3.2075	3.2225	3.2325	3.1500
change	-0.0125	-0.0275	-0.0425	-0.0525	-0.0500	-0.0450	-0.0500	-0.0475	-0.0450	-0.0425	-0.0400	-0.0375	-0.0375	-0.0375	-0.0375	-0.0375
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-11	2.8975	2.8650	2.8500	2.6500	2.5550	2.5250	2.5500	2.6300	2.6250	2.6150	2.5850	2.5800	2.5600	2.5400	2.5000	2.5000
2024-01-10	2.9175	2.8850	2.8700	2.6900	2.6000	2.5600	2.5700	2.6150	2.6100	2.6000	2.5700	2.5650	2.5450	2.5250	2.4850	2.4850
change	-0.0200	-0.0200	-0.0200	-0.0400	-0.0450	-0.0350	-0.0200	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
on/off	4.0	4.0	4.0	5.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0

◎ 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
2024-01-11	105.07	114.13	3.302	3.345	3.290	3.222	3.290	3.252	3.317	3.245	3.78	2540.27	882.53	1,312.90	901.32	-2470
2024-01-10	104.95	113.82	3.329	3.380	3.330	3.267	3.334	3.295	3.347	3.257	3.79	2541.98	875.46	1,320.10	909.25	-2490
change	0.12	0.31	-0.027	-0.035	-0.040	-0.045	-0.044	-0.043	-0.030	-0.012	-0.01	-1.71	7.07	-	-7.93	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
2024-01-11	4.249	4.008	3.888	3.975	4.181	7.1746	37,711.02	14,970.18	2024-01-11	22.800	2.500	-0.700	-11.500	-9.450	-14.700	-13.250
2024-01-10	4.360	4.109	3.973	4.030	4.206	7.1850	37,695.73	14,969.65	2024-01-10	24.350	3.500	-0.700	-10.900	-9.000	-13.950	-10.700
change	-0.111	-0.101	-0.085	-0.055	-0.025	-0.0104	15.29	0.53	change	-1.550	-1.000	0.000	-0.600	-0.450	-0.750	-2.550

◎ 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
2024-01-11	-11.25	-21.50	-31.50	-37.25	-10.25	-10.00	-14.00	-15.75	-4.00	-5.75	-6.00	-1.75	-2.00	-0.25	1.25	1.50
2024-01-10	-10.25	-20.75	-31.25	-36.75	-10.50	-10.50	-14.00	-16.00	-3.50	-5.50	-6.25	-2.00	-2.75	-0.75	0.25	1.00
change	-1.00	-0.75	-0.25	-0.50	0.25	0.50	0.00	0.25	-0.50	-0.25	0.25	0.25	0.75	0.50	1.00	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
2024-01-11	-20.00	-29.50	-32.50	-3.00	-0.50	7.50	2.50	10.50	9.00	8.00	6.50	-1.50	-7.00	-5.50	-2.00	-6.00
2024-01-10	-18.00	-27.00	-31.00	-4.00	-3.00	1.50	1.00	5.50	4.00	4.50	3.00	-1.50	-7.00	-5.50	-2.00	-6.00
change	-2.00	-2.50	-1.50	1.00	2.50	6.00	1.50	5.00	5.00	3.50	3.50	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
2024-01-11	-68.00	-76.00	-69.00	-62.50	-52.75	-54.00	-61.00	2024-01-11	-10.50	-20.00	-9.50	1.50	2.50	1.00	-5.75	-8.25
2024-01-10	-70.25	-76.50	-70.00	-65.50	-59.00	-59.75	-66.25	2024-01-10	-9.00	-17.00	-8.00	1.50	2.50	1.00	-5.75	-8.25
change	2.25	0.50	1.00	3.00	6.25	5.75	5.25	change	-1.50	-3.00	-1.50	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	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	105.03	114.06	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	11.64	13.91	17.38				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	15/01/24	15/01/24	15/01/24	15/01/24	15/01/24	15/01/24	15/01/24	15/01/24
	maturity	15/01/25	15/07/25	15/01/26	15/01/27	17/01/28	15/01/29	15/01/31	16/01/34
CCS	value	16/01/24	16/01/24	16/01/24	16/01/24	16/01/24	16/01/24	16/01/24	16/01/24
	maturity	16/01/25	16/07/25	16/01/26	19/01/27	18/01/28	16/01/29	16/01/31	17/01/34

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