

Tradition Market Summary

15-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-12	3.7100	3.6125	3.5150	3.3850	3.2725	3.1800	3.1475	3.1325	3.1300	3.1375	3.1400	3.1475	3.1575	3.1725	3.1825	3.1000
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
change	-0.0200	-0.0125	-0.0150	-0.0325	-0.0425	-0.0350	-0.0275	-0.0250	-0.0225	-0.0175	-0.0150	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-12	2.8775	2.8450	2.8300	2.6300	2.5350	2.5150	2.5500	2.6300	2.6450	2.6150	2.5850	2.5800	2.5600	2.5400	2.5000	2.5000
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
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0100	0.0000	0.0000	0.0200	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2024-01-12	105.16	114.24	3.288	3.316	3.260	3.197	3.265	3.232	3.306	3.257	3.77	2525.05	868.08	1,313.50	907.49	-2490
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
change	0.09	0.11	-0.014	-0.029	-0.030	-0.025	-0.025	-0.020	-0.011	0.012	-0.01	-15.22	-	14.45	0.60	6.17

◎ 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
2024-01-12	4.146	3.930	3.832	3.939	4.175	7.1875	37,592.98	14,972.76	2024-01-12	22.700	1.250	-1.700	-11.750	-9.950	-14.850	-15.700
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
change	-0.103	-0.078	-0.056	-0.036	-0.006	0.0129	-118.04	2.58	change	-0.100	-1.250	-1.000	-0.250	-0.500	-0.150	-2.450

◎ 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
2024-01-12	-13.00	-24.25	-33.50	-38.25	-11.25	-9.25	-12.50	-14.00	-3.25	-4.75	-4.25	-1.50	-1.00	0.50	2.50	2.00
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
change	-1.75	-2.75	-2.00	-1.00	-1.00	0.75	1.50	1.75	0.75	1.00	1.75	0.25	1.00	0.75	1.25	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
2024-01-12	-20.00	-29.50	-31.50	-2.00	1.50	9.50	3.50	11.50	10.00	8.00	6.50	-1.50	-7.00	-5.50	-2.00	-6.00
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
change	0.00	0.00	1.00	1.00	2.00	2.00	1.00	1.00	1.00	0.00	0.00	0.00	0.00	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
2024-01-12	-68.50	-73.75	-66.50	-59.75	-50.25	-52.25	-59.75	2024-01-12	-9.75	-19.50	-9.75	1.50	2.50	1.00	-5.75	-8.25
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
change	-0.50	2.25	2.50	2.75	2.50	1.75	1.25	change	0.75	0.50	-0.25	0.00	0.00	0.00	0.00	

◎ Short-End, Long-End IRS spread

								(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	105.10	114.17	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	13.6	11.64	13.91	17.39				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	18/01/27	17/01/28	16/01/29	16/01/31	16/01/34
CCS	value	17/01/24	17/01/24	17/01/24	17/01/24	17/01/24	17/01/24	17/01/24	17/01/24
	maturity	17/01/25	17/07/25	20/01/26	19/01/27	18/01/28	17/01/29	17/01/31	17/01/34

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