

Tradition Market Summary

16-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-15	3.6900	3.5925	3.4975	3.3625	3.2650	3.1750	3.1425	3.1200	3.1175	3.1250	3.1275	3.1350	3.1450	3.1675	3.1750	3.0925
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
change	-0.0200	-0.0200	-0.0175	-0.0225	-0.0075	-0.0050	-0.0050	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-0.0050	-0.0075	-0.0075
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-15	2.8575	2.8250	2.8100	2.6300	2.5350	2.5200	2.5550	2.6350	2.6550	2.6250	2.6000	2.6150	2.6000	2.5800	2.5400	2.5400
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
change	-0.0200	-0.0200	-0.0200	0.0000	0.0000	0.0050	0.0050	0.0050	0.0100	0.0100	0.0150	0.0350	0.0400	0.0400	0.0400	0.0400
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
2024-01-15	105.17	114.30	3.275	3.311	3.260	3.195	3.260	3.227	3.295	3.243	3.74	2525.99	859.71	1,320.20	906.78	-2450
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
change	0.01	0.06	-0.013	-0.005	0.000	-0.002	-0.005	-0.005	-0.011	-0.014	-0.03	0.94	-	8.37	6.70	40

◎ 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
2024-01-15	4.146	3.930	3.832	3.939	4.175	7.1864	37,592.98	14,972.76	2024-01-15	22.250	0.500	-2.000	-11.750	-10.700	-15.000	-15.050
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
change	0.000	0.000	0.000	0.000	0.000	-0.0011	-	-	change	-0.450	-0.750	-0.300	0.000	-0.750	-0.150	0.650

◎ 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
2024-01-15	-13.50	-23.25	-32.25	-37.75	-9.75	-9.00	-12.25	-14.50	-3.25	-5.50	-5.00	-2.25	-1.75	0.50	2.50	2.00
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
change	-0.50	1.00	1.25	0.50	1.50	0.25	0.25	-0.50	0.00	-0.75	-0.75	-0.75	-0.75	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
2024-01-15	-18.00	-27.50	-29.00	-1.50	2.00	10.00	3.50	11.50	10.50	8.00	7.00	-1.00	-3.50	-2.50	-2.00	-6.00
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
change	2.00	2.00	2.50	0.50	0.50	0.50	0.00	0.00	0.50	0.00	0.50	0.50	3.50	3.00	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
2024-01-15	-68.75	-73.00	-65.50	-58.75	-48.50	-50.00	-54.50	2024-01-15	-9.75	-19.25	-9.50	2.25	3.00	0.75	-5.25	-8.25
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
change	-0.25	0.75	1.00	1.00	1.75	2.25	5.25	change	0.00	0.25	0.25	0.75	0.50	-0.25	0.50	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	105.12	114.24	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	0.05	0.06	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	17.39				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	19/01/26	18/01/27	17/01/28	17/01/29	17/01/31	17/01/34
CCS	value	18/01/24	18/01/24	18/01/24	18/01/24	18/01/24	18/01/24	18/01/24	18/01/24
	maturity	21/01/25	18/07/25	20/01/26	19/01/27	18/01/28	18/01/29	21/01/31	18/01/34

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

K.J Yoo