

# Tradition Market Summary

17-Jan-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-16	3.6775	3.5900	3.5075	3.3850	3.2900	3.2050	3.1700	3.1450	3.1400	3.1450	3.1450	3.1525	3.1625	3.1850	3.1925	3.1100
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
change	-0.0125	-0.0025	0.0100	0.0225	0.0250	0.0300	0.0275	0.0250	0.0225	0.0200	0.0175	0.0175	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
2024-01-16	2.8575	2.8250	2.8150	2.6500	2.5500	2.5500	2.5600	2.6200	2.6400	2.6100	2.5850	2.6000	2.5850	2.5650	2.5250	2.5250
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
change	0.0000	0.0000	0.0050	0.0200	0.0150	0.0300	0.0050	-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
2024-01-16	105.05	114.11	3.274	3.338	3.297	3.231	3.297	3.265	3.315	3.261	3.72	2497.59	854.83	1,331.80	911.79	-2440
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
change	-0.12	-0.19	-0.001	0.027	0.037	0.036	0.037	0.038	0.020	0.018	-0.02	-28.40	-4.88	11.60	5.01	10

## ◎ 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
2024-01-16	4.222	4.011	3.934	4.054	4.297	7.2175	37,361.12	14,944.35	2024-01-16	23.350	-0.700	-2.600	-12.700	-12.000	-15.250	-15.100
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
change	0.076	0.081	0.102	0.115	0.122	0.0311	-231.86	-28.41	change	1.100	-1.200	-0.600	-0.950	-1.300	-0.250	-0.050

## ◎ 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
2024-01-16	-12.25	-21.75	-30.25	-36.25	-9.50	-8.50	-12.00	-14.50	-3.50	-6.00	-6.00	-2.50	-2.50	0.00	1.75	1.75
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
change	1.25	1.50	2.00	1.50	0.25	0.50	0.25	0.00	-0.25	-0.50	-1.00	-0.25	-0.75	-0.50	-0.75	-0.25

## ◎ 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
2024-01-16	-16.50	-26.50	-26.50	0.00	1.00	7.00	1.00	7.00	6.00	6.00	5.00	-1.00	-3.50	-2.50	-2.00	-6.00
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
change	1.50	1.00	2.50	1.50	-1.00	-3.00	-2.50	-4.50	-4.50	-2.00	-2.00	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
2024-01-16	-69.25	-74.00	-65.50	-61.00	-52.50	-53.50	-57.75	2024-01-16	-8.75	-17.00	-8.25	2.25	3.00	0.75	-5.25	-8.25
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
change	-0.50	-1.00	0.00	-2.25	-4.00	-3.50	-3.25	change	1.00	2.25	1.25	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	105.01	114.06	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	0.04	0.05	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	13.91	17.38				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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