

Tradition Market Summary

18-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-17	3.6775	3.5925	3.5175	3.4000	3.3200	3.2450	3.2150	3.1950	3.1900	3.1950	3.1950	3.2025	3.2125	3.2350	3.2425	3.1600
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
change	0.0000	0.0025	0.0100	0.0150	0.0300	0.0400	0.0450	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-17	2.8625	2.8300	2.8200	2.6650	2.5600	2.5500	2.5700	2.6300	2.6500	2.6200	2.5950	2.6100	2.5950	2.5750	2.5350	2.5350
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
change	0.0050	0.0050	0.0050	0.0150	0.0100	0.0000	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100
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
2024-01-17	104.92	113.65	3.281	3.361	3.326	3.270	3.340	3.312	3.360	3.283	3.71	2435.90	833.05	1,344.20	910.38	-2500
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
change	-0.13	-0.46	0.007	0.023	0.029	0.039	0.043	0.047	0.045	0.022	-0.01	-61.69	-	21.78	-1.41	-60

◎ 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
2024-01-17	4.361	4.140	4.031	4.106	4.313	7.2229	37,266.67	14,855.62	2024-01-17	23.650	-0.600	-2.500	-12.500	-11.700	-14.750	-12.300
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
change	0.139	0.129	0.097	0.052	0.016	0.0054	-94.45	-88.73	change	0.300	0.100	0.100	0.200	0.300	0.500	2.800

◎ 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
2024-01-17	-11.75	-19.75	-27.25	-32.25	-8.00	-7.50	-10.50	-12.50	-3.00	-5.00	-5.00	-2.00	-2.00	0.00	1.75	1.75
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
change	0.50	2.00	3.00	4.00	1.50	1.00	1.50	2.00	0.50	1.00	1.00	0.50	0.50	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
2024-01-17	-15.50	-26.00	-27.00	-1.00	1.00	7.00	2.00	8.00	7.00	6.00	5.00	-1.00	-3.50	-2.50	-2.00	-6.00
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
change	1.00	0.50	-0.50	-1.00	0.00	0.00	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
2024-01-17	-69.75	-76.00	-69.50	-64.50	-56.50	-57.50	-61.75	2024-01-17	-8.50	-16.00	-7.50	2.25	3.00	0.75	-5.25	-8.25
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
change	-0.50	-2.00	-4.00	-3.50	-4.00	-4.00	-4.00	change	0.25	1.00	0.75	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	104.88	113.60	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.4	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	21.9	12.3	16.7	13.6	18.5	13.6	11.63	13.89	17.34				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	20/01/25	21/07/25	19/01/26	19/01/27	19/01/28	19/01/29	20/01/31	19/01/34
CCS	value	22/01/24	22/01/24	22/01/24	22/01/24	22/01/24	22/01/24	22/01/24	22/01/24
	maturity	22/01/25	22/07/25	22/01/26	22/01/27	24/01/28	22/01/29	27/01/31	23/01/34

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