

Tradition Market Summary

23-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-22	3.6550	3.5825	3.5025	3.3800	3.3050	3.2325	3.2150	3.2075	3.2050	3.2100	3.2175	3.2200	3.2275	3.2475	3.2550	3.1725
2024-01-19	3.6675	3.5950	3.5225	3.4025	3.3350	3.2700	3.2575	3.2525	3.2525	3.2575	3.2650	3.2700	3.2800	3.3025	3.3100	3.2275
change	-0.0125	-0.0125	-0.0200	-0.0225	-0.0300	-0.0375	-0.0425	-0.0450	-0.0475	-0.0475	-0.0475	-0.0500	-0.0525	-0.0550	-0.0550	-0.0550
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-22	2.9025	2.8700	2.8600	2.6850	2.5900	2.5700	2.5850	2.6350	2.6550	2.6250	2.6000	2.6150	2.6000	2.5800	2.5400	2.5400
2024-01-19	2.9075	2.8750	2.8650	2.7000	2.6150	2.5950	2.6100	2.6600	2.6800	2.6500	2.6250	2.6400	2.6250	2.6050	2.5650	2.5650
change	-0.0050	-0.0050	-0.0050	-0.0150	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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
2024-01-22	104.89	113.41	3.283	3.356	3.327	3.277	3.350	3.322	3.375	3.312	3.68	2464.35	839.69	1,338.90	906.66	-2560
2024-01-19	104.80	113.02	3.290	3.375	3.344	3.303	3.384	3.355	3.415	3.325	3.68	2472.74	842.67	1,339.00	902.77	-2530
change	0.09	0.39	-0.007	-0.019	-0.017	-0.026	-0.034	-0.033	-0.040	-0.013	0.00	-8.39	-	2.98	-	0.10

◎ 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
2024-01-22	4.393	4.149	4.030	4.107	4.323	7.1953	38,001.81	15,360.29	2024-01-22	21.950	-2.200	-4.450	-13.500	-11.450	-14.750	-13.950
2024-01-19	4.389	4.166	4.054	4.130	4.337	7.2046	37,863.80	15,310.97	2024-01-19	23.250	-0.900	-3.300	-12.650	-10.250	-13.500	-9.750
change	0.004	-0.017	-0.024	-0.023	-0.014	-0.0093	138.01	49.32	change	-1.300	-1.300	-1.150	-0.850	-1.200	-1.250	-4.200

◎ 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
2024-01-22	-12.25	-19.75	-27.00	-29.50	-7.50	-7.25	-9.00	-9.75	-1.75	-2.50	-2.25	-0.75	-0.50	0.25	2.00	1.75
2024-01-19	-12.00	-18.75	-25.25	-27.00	-6.75	-6.50	-7.75	-8.25	-1.25	-1.75	-1.25	-0.50	0.00	0.50	2.75	2.25
change	-0.25	-1.00	-1.75	-2.50	-0.75	-0.75	-1.25	-1.50	-0.50	-0.75	-1.00	-0.25	-0.50	-0.25	-0.75	-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
2024-01-22	-17.50	-27.00	-29.00	-2.00	-0.50	4.50	1.50	6.50	5.50	5.00	4.00	-1.00	-3.50	-2.50	-2.00	-6.00
2024-01-19	-16.50	-25.00	-27.00	-2.00	-0.50	4.50	1.50	6.50	5.50	5.00	4.00	-1.00	-3.50	-2.50	-2.00	-6.00
change	-1.00	-2.00	-2.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-01-22	-64.25	-71.50	-66.25	-63.00	-57.25	-58.50	-62.75	2024-01-22	-7.25	-15.25	-8.00	2.00	2.75	0.75	-5.50	-8.25
2024-01-19	-65.75	-72.00	-67.50	-64.75	-59.25	-60.75	-65.50	2024-01-19	-7.25	-14.50	-7.25	2.25	3.00	0.75	-5.25	-8.25
change	1.50	0.50	1.25	1.75	2.00	2.25	2.75	change	0.00	-0.75	-0.75	-0.25	-0.25	0.00	-0.25	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	104.84	113.43	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	0.05	-0.02	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	24/01/24	24/01/24	24/01/24	24/01/24	24/01/24	24/01/24	24/01/24	24/01/24
	maturity	24/01/25	24/07/25	26/01/26	25/01/27	24/01/28	24/01/29	27/01/31	24/01/34
CCS	value	25/01/24	25/01/24	25/01/24	25/01/24	25/01/24	25/01/24	25/01/24	25/01/24
	maturity	27/01/25	25/07/25	26/01/26	25/01/27	25/01/28	25/01/29	27/01/31	25/01/34

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