

Tradition Market Summary

16-Feb-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-15	3.6875	3.6675	3.6125	3.5275	3.4600	3.3925	3.3700	3.3550	3.3450	3.3475	3.3475	3.3475	3.3500	3.3800	3.3725	3.2900
2024-02-14	3.6675	3.6525	3.6100	3.5300	3.4650	3.4000	3.3775	3.3650	3.3550	3.3550	3.3550	3.3575	3.3600	3.3900	3.3825	3.3000
change	0.0200	0.0150	0.0025	-0.0025	-0.0050	-0.0075	-0.0075	-0.0100	-0.0100	-0.0075	-0.0075	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-15	3.2150	3.1800	2.9200	2.8300	2.7600	2.7650	2.7550	2.7600	2.7800	2.7500	2.7350	2.7500	2.7350	2.7150	2.6750	2.6750
2024-02-14	3.2650	3.2300	2.9700	2.8600	2.7700	2.7600	2.7300	2.7250	2.7450	2.7150	2.7000	2.7150	2.7000	2.6800	2.6400	2.6400
change	-0.0500	-0.0500	-0.0500	-0.0300	-0.0100	0.0050	0.0250	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350
on/off	4.0	4.0	4.0	5.0	6.0	6.0	6.5	7.0	7.0	7.0	7.0	9.0	9.0	8.0	9.0	9.0

◎ 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
2024-02-15	104.45	112.35	3.390	3.487	3.452	3.407	3.468	3.445	3.480	3.412	3.68	2613.80	859.21	1,334.00	888.46	-2620
2024-02-14	104.43	112.25	3.394	3.492	3.462	3.414	3.476	3.455	3.495	3.415	3.68	2620.42	853.30	1,335.40	886.40	-2650
change	0.02	0.10	-0.004	-0.005	-0.010	-0.007	-0.008	-0.010	-0.015	-0.003	0.00	-6.62	5.91	-1.40	2.06	30

◎ 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
2024-02-15	4.578	4.361	4.218	4.234	4.412	7.2176	38,773.12	15,906.18	2024-02-15	22.250	0.800	-1.450	-9.800	-9.000	-13.000	-12.200
2024-02-14	4.582	4.383	4.245	4.261	4.439	7.2252	38,424.27	15,859.15	2024-02-14	21.600	0.300	-1.400	-9.850	-9.000	-13.500	-11.500
change	-0.004	-0.022	-0.027	-0.027	-0.027	-0.0076	348.85	47.03	change	0.650	0.500	-0.050	0.050	0.000	0.500	-0.700

◎ 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
2024-02-15	-8.50	-15.25	-22.00	-25.75	-6.75	-6.75	-9.00	-10.50	-2.25	-3.75	-4.50	-1.50	-2.25	-0.75	-0.50	0.25
2024-02-14	-8.00	-14.50	-21.00	-24.50	-6.50	-6.50	-8.75	-10.00	-2.25	-3.50	-4.50	-1.25	-2.25	-1.00	-0.50	0.50
change	-0.50	-0.75	-1.00	-1.25	-0.25	-0.25	-0.25	-0.50	0.00	-0.25	0.00	-0.25	0.00	0.25	0.00	-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
2024-02-15	-9.00	-16.00	-15.50	0.50	-0.50	0.00	-1.00	-0.50	-1.50	0.50	-0.50	-1.00	-2.50	-1.50	-2.00	-6.00
2024-02-14	-11.00	-20.00	-21.00	-1.00	-4.00	-4.50	-3.00	-3.50	-4.50	-0.50	-1.50	-1.00	-2.50	-1.50	-2.00	-6.00
change	2.00	4.00	5.50	1.50	3.50	4.50	2.00	3.00	3.00	1.00	1.00	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
2024-02-15	-69.25	-70.00	-62.75	-61.50	-59.50	-59.75	-61.50	2024-02-15	-2.00	-7.50	-5.50	3.00	2.25	-0.75	-6.00	-8.25
2024-02-14	-64.00	-69.50	-64.00	-64.75	-64.00	-64.00	-66.00	2024-02-14	-1.50	-5.75	-4.25	3.00	2.25	-0.75	-6.00	-8.25
change	-5.25	-0.50	1.25	3.25	4.50	4.25	4.50	change	-0.50	-1.75	-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	104.43	112.44	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.8	32.3	고/저평	0.02	-0.09	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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.61	13.86	17.26				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	19/02/24	19/02/24	19/02/24	19/02/24	19/02/24	19/02/24	19/02/24	19/02/24
	maturity	19/02/25	19/08/25	19/02/26	19/02/27	21/02/28	19/02/29	19/02/31	22/02/34
CCS	value	20/02/24	20/02/24	20/02/24	20/02/24	20/02/24	20/02/24	20/02/24	20/02/24
	maturity	20/02/25	20/08/25	20/02/26	22/02/27	22/02/28	20/02/29	20/02/31	22/02/34

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Night Duty

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