

Tradition Market Summary

20-Feb-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-19	3.6900	3.6700	3.6150	3.5300	3.4550	3.3775	3.3550	3.3400	3.3325	3.3325	3.3300	3.3325	3.3375	3.3625	3.3475	3.2525
2024-02-16	3.6850	3.6675	3.6125	3.5300	3.4650	3.3900	3.3650	3.3500	3.3400	3.3450	3.3450	3.3475	3.3525	3.3825	3.3750	3.2925
change	0.0050	0.0025	0.0025	0.0000	-0.0100	-0.0125	-0.0100	-0.0100	-0.0075	-0.0125	-0.0150	-0.0150	-0.0150	-0.0200	-0.0275	-0.0400
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-19	3.2450	3.2100	2.9500	2.8500	2.7800	2.7750	2.7600	2.7650	2.7850	2.7550	2.7400	2.7550	2.7400	2.7200	2.6800	2.6800
2024-02-16	3.2450	3.2100	2.9500	2.8500	2.7700	2.7800	2.7650	2.7700	2.7900	2.7600	2.7450	2.7600	2.7450	2.7250	2.6850	2.6850
change	0.0000	0.0000	0.0000	0.0000	0.0100	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
on/off	4.0	4.0	4.0	4.5	5.0	5.0	5.5	6.0	6.0	6.0	6.0	8.0	8.0	7.0	8.0	8.0

◎ 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
2024-02-19	104.51	112.48	3.398	3.484	3.443	3.396	3.463	3.440	3.467	3.430	3.69	2680.26	858.47	1,335.20	890.70	-2670
2024-02-16	104.46	112.33	3.397	3.488	3.455	3.406	3.467	3.445	3.480	3.425	3.68	2648.76	857.60	1,335.40	888.94	-2650
change	0.05	0.15	0.001	-0.004	-0.012	-0.010	-0.004	-0.005	-0.013	0.005	0.01	31.50	0.87	-	1.76	-20

◎ 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
2024-02-19	4.644	4.418	4.276	4.281	4.437	7.2115	38,627.99	15,775.65	2024-02-19	21.700	1.200	-1.850	-10.800	-10.000	-12.950	-17.750
2024-02-16	4.644	4.418	4.276	4.281	4.437	7.2127	38,627.99	15,775.65	2024-02-16	21.550	1.000	-1.600	-10.200	-9.500	-12.750	-13.250
change	0.000	0.000	0.000	0.000	0.000	-0.0012	-	-	change	0.150	0.200	-0.250	-0.600	-0.500	-0.200	-4.500

◎ 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
2024-02-19	-8.50	-16.00	-23.75	-27.50	-7.50	-7.75	-10.00	-11.50	-2.25	-3.75	-4.50	-1.50	-2.25	-0.75	-0.25	0.50
2024-02-16	-8.25	-14.75	-22.25	-26.25	-6.50	-7.50	-10.00	-11.50	-2.50	-4.00	-4.50	-1.50	-2.00	-0.50	0.25	0.75
change	-0.25	-1.25	-1.50	-1.25	-1.00	-0.25	0.00	0.00	0.25	0.25	0.00	0.00	-0.25	-0.25	-0.50	-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
2024-02-19	-10.00	-17.00	-17.50	-0.50	-2.00	-1.50	-1.50	-1.00	-2.00	0.50	-0.50	-1.00	-2.50	-1.50	-2.00	-6.00
2024-02-16	-10.00	-18.00	-17.00	1.00	-0.50	0.00	-1.50	-1.00	-2.00	0.50	-0.50	-1.00	-2.50	-1.50	-2.00	-6.00
change	0.00	1.00	-0.50	-1.50	-1.50	-1.50	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
2024-02-19	-66.50	-67.50	-60.25	-59.50	-57.50	-57.75	-59.75	2024-02-19	-2.00	-7.50	-5.50	2.50	1.00	-1.50	-8.50	-9.50
2024-02-16	-66.25	-69.50	-61.00	-60.00	-58.00	-58.50	-60.75	2024-02-16	-1.75	-7.25	-5.50	3.00	2.25	-0.75	-6.00	-8.25
change	-0.25	2.00	0.75	0.50	0.50	0.75	1.00	change	-0.25	-0.25	0.00	-0.50	-1.25	-0.75	-2.50	-1.25

◎ 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	104.48	112.49	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	0.03	-0.01	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	13.87	17.30				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	21/02/24	21/02/24	21/02/24	21/02/24	21/02/24	21/02/24	21/02/24	21/02/24
	maturity	21/02/25	21/08/25	23/02/26	22/02/27	21/02/28	21/02/29	21/02/31	22/02/34
CCS	value	22/02/24	22/02/24	22/02/24	22/02/24	22/02/24	22/02/24	22/02/24	22/02/24
	maturity	24/02/25	22/08/25	23/02/26	22/02/27	22/02/28	22/02/29	24/02/31	22/02/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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