

Tradition Market Summary

22-Feb-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-21	3.7200	3.6950	3.6400	3.5475	3.4700	3.3900	3.3625	3.3475	3.3425	3.3425	3.3450	3.3475	3.3525	3.3775	3.3625	3.2675
2024-02-20	3.7050	3.6850	3.6325	3.5475	3.4725	3.3950	3.3725	3.3575	3.3525	3.3550	3.3575	3.3600	3.3650	3.3900	3.3750	3.2800
change	0.0150	0.0100	0.0075	0.0000	-0.0025	-0.0050	-0.0100	-0.0100	-0.0100	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-21	3.2350	3.2000	2.9400	2.8350	2.7500	2.7400	2.7250	2.7200	2.7350	2.7050	2.6900	2.7050	2.6900	2.6700	2.6300	2.6300
2024-02-20	3.2550	3.2200	2.9600	2.8600	2.7900	2.7800	2.7700	2.7650	2.7800	2.7500	2.7350	2.7500	2.7350	2.7150	2.6750	2.6750
change	-0.0200	-0.0200	-0.0200	-0.0250	-0.0400	-0.0400	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
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
2024-02-21	104.49	112.46	3.391	3.495	3.460	3.402	3.465	3.440	3.475	3.450	3.70	2653.31	864.07	1,334.70	890.21	-2670
2024-02-20	104.44	112.26	3.398	3.500	3.460	3.407	3.481	3.460	3.492	3.460	3.69	2657.79	866.17	1,337.60	889.58	-2690
change	0.05	0.20	-0.007	-0.005	0.000	-0.005	-0.016	-0.020	-0.017	-0.010	0.01	-4.48	-	2.10	-	2.90

◎ 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
2024-02-21	4.668	4.441	4.304	4.319	4.479	7.1996	38,612.24	15,580.87	2024-02-21	24.900	1.000	-1.200	-10.250	-9.250	-12.250	-18.250
2024-02-20	4.614	4.393	4.254	4.275	4.445	7.2021	38,563.80	15,630.79	2024-02-20	23.450	1.250	-1.200	-10.850	-10.250	-12.700	-18.000
change	0.054	0.048	0.050	0.044	0.034	-0.0025	48.44	-	49.92	change	1.450	-0.250	0.000	0.600	1.000	0.450

◎ 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
2024-02-21	-9.25	-17.00	-25.00	-29.25	-7.75	-8.00	-10.75	-12.25	-2.75	-4.25	-4.75	-1.50	-2.00	-0.50	0.50	1.00
2024-02-20	-8.50	-16.00	-23.75	-27.50	-7.50	-7.75	-10.00	-11.50	-2.25	-3.75	-4.00	-1.50	-1.75	-0.25	0.75	1.00
change	-0.75	-1.00	-1.25	-1.75	-0.25	-0.25	-0.75	-0.75	-0.50	-0.50	-0.75	0.00	-0.25	-0.25	-0.25	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
2024-02-21	-10.50	-19.00	-20.00	-1.00	-2.50	-3.00	-1.50	-2.00	-3.50	-0.50	-2.00	-1.50	-3.00	-1.50	-2.00	-6.00
2024-02-20	-10.00	-17.00	-18.00	-1.00	-2.00	-2.50	-1.00	-1.50	-3.00	-0.50	-2.00	-1.50	-3.00	-1.50	-2.00	-6.00
change	-0.50	-2.00	-2.00	0.00	-0.50	-0.50	-0.50	-0.50	-0.50	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
2024-02-21	-70.00	-72.00	-65.00	-63.75	-62.75	-63.75	-66.25	2024-02-21	-2.50	-8.00	-5.50	2.50	1.00	-1.50	-8.50	-9.50
2024-02-20	-67.25	-68.25	-61.50	-60.25	-59.25	-60.50	-63.00	2024-02-20	-2.00	-7.25	-5.25	2.50	1.00	-1.50	-8.50	-9.50
change	-2.75	-3.75	-3.50	-3.50	-3.50	-3.25	-3.25	change	-0.50	-0.75	-0.25	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	104.45	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	0.04	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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.61	13.87	17.29				

◎ Deal-slip DATE (not for ND IRS)

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

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

Y.C Yoon