

Tradition Market Summary

23-Feb-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-22	3.7150	3.6500	3.5950	3.4950	3.4150	3.3400	3.3150	3.2975	3.2975	3.3000	3.3025	3.3100	3.3150	3.3400	3.3250	3.2300
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
change	-0.0050	-0.0450	-0.0450	-0.0525	-0.0550	-0.0500	-0.0475	-0.0500	-0.0450	-0.0425	-0.0425	-0.0375	-0.0375	-0.0375	-0.0375	-0.0375
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-22	3.2150	3.1800	2.9200	2.8150	2.7200	2.6950	2.6850	2.6850	2.6950	2.6650	2.6500	2.6650	2.6500	2.6300	2.5900	2.5900
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
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0300	-0.0450	-0.0400	-0.0350	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
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
2024-02-22	104.65	112.89	3.389	3.454	3.420	3.345	3.411	3.391	3.430	3.424	3.70	2664.27	870.11	1,328.70	883.38	-2690
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
change	0.16	0.43	-0.002	-0.041	-0.040	-0.057	-0.054	-0.049	-0.045	-0.026	0.00	10.96	6.04	-	6.00	-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
2024-02-22	4.714	4.487	4.333	4.331	4.464	7.2022	39,069.11	16,041.62	2024-02-22	20.600	-0.500	-0.500	-9.600	-9.350	-11.500	-19.400
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
change	0.046	0.046	0.029	0.012	-0.015	0.0026	456.87	460.75	change	-4.300	-1.500	0.700	0.650	-0.100	0.750	-1.150

◎ 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
2024-02-22	-10.00	-18.00	-25.50	-29.75	-8.00	-7.50	-10.00	-11.75	-2.50	-4.25	-4.00	-1.75	-1.50	0.25	1.75	1.50
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
change	-0.75	-1.00	-0.50	-0.50	-0.25	0.50	0.75	0.50	0.25	0.00	0.75	-0.25	0.50	0.75	1.25	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
2024-02-22	-10.50	-20.00	-22.50	-2.50	-3.50	-3.50	-1.00	-1.00	-3.00	0.00	-2.00	-2.00	-3.50	-1.50	-2.00	-6.00
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
change	0.00	-1.00	-2.50	-1.50	-1.00	-0.50	0.50	1.00	0.50	0.50	0.00	-0.50	-0.50	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
2024-02-22	-67.50	-69.50	-64.50	-63.00	-61.25	-63.50	-66.50	2024-02-22	-6.50	-12.00	-5.50	2.50	1.00	-1.50	-8.50	-9.50
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
change	2.50	2.50	0.50	0.75	1.50	0.25	-0.25	change	-4.00	-4.00	0.00	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	104.61	112.86	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.3	고/저평	0.04	0.03	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	11.62	13.88	17.32				

◎ Deal-slip DATE (not for ND IRS)

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

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◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

J.W Shim