

# Tradition Market Summary

05-Jan-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-04	3.7100	3.6400	3.5700	3.4550	3.3425	3.2200	3.1750	3.1500	3.1325	3.1300	3.1250	3.1275	3.1400	3.1575	3.1675	3.1050
2024-01-03	3.7275	3.6725	3.6025	3.4975	3.3925	3.2625	3.2200	3.1950	3.1775	3.1750	3.1700	3.1725	3.1825	3.2000	3.2100	3.1575
change	-0.0175	-0.0325	-0.0325	-0.0425	-0.0500	-0.0425	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0425	-0.0425	-0.0425	-0.0525
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-04	2.9275	2.8950	2.8800	2.7450	2.6300	2.5500	2.5200	2.5150	2.4950	2.4900	2.4600	2.4550	2.4350	2.4150	2.3750	2.3750
2024-01-03	2.9725	2.9400	2.9250	2.7600	2.6150	2.5150	2.4750	2.4600	2.4450	2.4350	2.4050	2.4000	2.3800	2.3600	2.3200	2.3200
change	-0.0450	-0.0450	-0.0450	-0.0150	0.0150	0.0350	0.0450	0.0550	0.0500	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550
on/off	5.0	5.0	5.0	7.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	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
2024-01-04	105.03	114.17	3.363	3.370	3.304	3.223	3.296	3.257	3.285	3.213	3.82	2587.02	866.25	1,310.00	906.86	-2480
2024-01-03	104.89	113.77	3.387	3.400	3.350	3.275	3.350	3.308	3.335	3.250	3.83	2607.31	871.57	1,304.80	915.12	-2390
change	0.14	0.40	-0.024	-0.030	-0.046	-0.052	-0.054	-0.051	-0.050	-0.037	-0.01	-20.29	-	5.32	-8.26	-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
2024-01-04	4.387	4.155	3.980	4.003	4.152	7.1763	37,440.34	14,510.30	2024-01-04	20.700	3.850	-0.300	-12.100	-10.700	-14.500	-10.800
2024-01-03	4.333	4.087	3.905	3.920	4.070	7.1637	37,430.19	14,592.21	2024-01-03	21.550	4.250	-1.250	-13.000	-11.300	-15.250	-9.250
change	0.054	0.068	0.075	0.083	0.082	0.0126	10.15	- 81.91	change	-0.850	-0.400	0.950	0.900	0.600	0.750	-1.550

## ◎ 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
2024-01-04	-11.50	-22.75	-35.00	-42.00	-11.25	-12.25	-16.75	-19.25	-4.50	-7.00	-9.00	-2.50	-4.50	-2.00	-1.00	1.00
2024-01-03	-10.50	-21.00	-34.00	-40.75	-10.50	-13.00	-17.25	-19.75	-4.25	-6.75	-8.75	-2.50	-4.50	-2.00	-1.25	0.75
change	-1.00	-1.75	-1.00	-1.25	-0.75	0.75	0.50	0.50	-0.25	-0.25	-0.25	0.00	0.00	0.00	0.25	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
2024-01-04	-13.50	-25.00	-33.00	-8.00	-11.00	-11.50	-3.00	-3.50	-6.00	-0.50	-3.00	-2.50	-8.00	-5.50	-2.00	-6.00
2024-01-03	-16.50	-31.00	-41.00	-10.00	-14.00	-15.50	-4.00	-5.50	-8.00	-1.50	-4.00	-2.50	-8.00	-5.50	-2.00	-6.00
change	3.00	6.00	8.00	2.00	3.00	4.00	1.00	2.00	2.00	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
2024-01-04	-69.00	-71.25	-67.00	-65.50	-63.50	-64.00	-70.50	2024-01-04	-7.00	-14.00	-7.00	1.75	2.75	1.00	-3.50	-6.25
2024-01-03	-67.75	-77.75	-74.75	-74.50	-73.50	-74.00	-80.25	2024-01-03	-5.50	-12.50	-7.00	1.75	2.75	1.00	-2.50	-5.25
change	-1.25	6.50	7.75	9.00	10.00	10.00	9.75	change	-1.50	-1.50	0.00	0.00	0.00	0.00	-1.00	-1.00

## ◎ 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	105.01	114.22	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	0.02	-0.05	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	22.0	12.3	16.7	13.6	18.6	13.7	11.64	13.92	17.37				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	08/01/24	08/01/24	08/01/24	08/01/24	08/01/24	08/01/24	08/01/24	08/01/24
	maturity	08/01/25	08/07/25	08/01/26	08/01/27	10/01/28	08/01/29	08/01/31	09/01/34
CCS	value	09/01/24	09/01/24	09/01/24	09/01/24	09/01/24	09/01/24	09/01/24	09/01/24
	maturity	09/01/25	09/07/25	09/01/26	11/01/27	10/01/28	09/01/29	09/01/31	09/01/34

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## Night Duty

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