

# Tradition Market Summary

29-Jan-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-26	3.6675	3.6075	3.5225	3.3975	3.3000	3.2225	3.2050	3.1975	3.2050	3.2150	3.2300	3.2350	3.2500	3.2875	3.3025	3.2275
2024-01-25	3.6700	3.6200	3.5525	3.4375	3.3500	3.2775	3.2550	3.2450	3.2500	3.2600	3.2725	3.2775	3.2900	3.3300	3.3450	3.2750
change	-0.0025	-0.0125	-0.0300	-0.0400	-0.0500	-0.0550	-0.0500	-0.0475	-0.0450	-0.0450	-0.0425	-0.0425	-0.0400	-0.0425	-0.0425	-0.0475
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-26	2.8725	2.8400	2.8300	2.6800	2.5700	2.5600	2.5500	2.5750	2.5950	2.5650	2.5500	2.5650	2.5500	2.5300	2.4900	2.4900
2024-01-25	2.9125	2.8800	2.8700	2.7300	2.6250	2.6250	2.6150	2.6400	2.6600	2.6300	2.6050	2.6200	2.6050	2.5850	2.5450	2.5450
change	-0.0400	-0.0400	-0.0400	-0.0500	-0.0550	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
on/off	4.0	4.0	4.0	5.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0

## ◎ 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
2024-01-26	104.96	113.29	3.295	3.359	3.310	3.260	3.334	3.310	3.387	3.355	3.68	2478.56	837.24	1,336.30	903.54	-2520
2024-01-25	104.81	112.95	3.298	3.382	3.347	3.305	3.375	3.345	3.415	3.365	3.68	2470.34	823.74	1,335.80	907.27	-2540
change	0.15	0.34	-0.003	-0.023	-0.037	-0.045	-0.041	-0.035	-0.028	-0.010	0.00	8.22	13.50	0.50	-3.73	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
2024-01-26	4.357	4.149	4.038	4.139	4.371	7.1874	38,109.43	15,455.36	2024-01-26	22.750	-1.000	-3.750	-12.900	-11.250	-13.700	-12.750
2024-01-25	4.299	4.104	4.002	4.120	4.370	7.1804	38,049.13	15,510.50	2024-01-25	25.450	0.300	-2.750	-12.000	-10.000	-12.500	-9.000
change	0.058	0.045	0.036	0.019	0.001	0.0070	60.30	- 55.14	change	-2.700	-1.300	-1.000	-0.900	-1.250	-1.200	-3.750

## ◎ 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
2024-01-26	-12.50	-22.25	-30.00	-32.50	-9.75	-7.75	-9.50	-10.25	-1.75	-2.50	-0.75	-0.75	1.00	1.75	5.25	3.50
2024-01-25	-11.50	-20.25	-27.50	-30.75	-8.75	-7.25	-9.50	-10.50	-2.25	-3.25	-1.75	-1.00	0.50	1.50	4.50	3.00
change	-1.00	-2.00	-2.50	-1.75	-1.00	-0.50	0.00	0.25	0.50	0.75	1.00	0.25	0.50	0.25	0.75	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
2024-01-26	-15.00	-26.00	-27.00	-1.00	-2.00	0.50	-1.00	1.50	0.50	2.50	1.50	-1.00	-2.50	-1.50	-2.00	-6.00
2024-01-25	-14.00	-24.50	-24.50	0.00	-1.00	1.50	-1.00	1.50	0.50	2.50	1.50	-1.00	-3.50	-2.50	-2.00	-6.00
change	-1.00	-1.50	-2.50	-1.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00	0.00	1.00	1.00	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
2024-01-26	-69.25	-73.00	-66.25	-65.50	-62.25	-65.00	-70.00	2024-01-26	-6.00	-14.50	-8.50	3.75	5.25	1.50	-2.25	-7.50
2024-01-25	-68.25	-72.50	-65.25	-64.00	-60.50	-63.00	-68.50	2024-01-25	-5.00	-11.75	-6.75	4.00	5.50	1.50	-1.50	-7.00
change	-1.00	-0.50	-1.00	-1.50	-1.75	-2.00	-1.50	change	-1.00	-2.75	-1.75	-0.25	-0.25	0.00	-0.75	-0.50

## ◎ 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	104.89	113.26	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.4	고/저평	0.07	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	13.86	17.27				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	30/01/24	30/01/24	30/01/24	30/01/24	30/01/24	30/01/24	30/01/24	30/01/24
	maturity	31/01/25	30/07/25	30/01/26	29/01/27	31/01/28	30/01/29	30/01/31	30/01/34
CCS	value	31/01/24	31/01/24	31/01/24	31/01/24	31/01/24	31/01/24	31/01/24	31/01/24
	maturity	31/01/25	31/07/25	30/01/26	29/01/27	31/01/28	31/01/29	31/01/31	31/01/34

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## Night Duty

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