

Tradition Market Summary

31-Jan-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-30	3.6700	3.6200	3.5425	3.4200	3.3200	3.2350	3.2100	3.1925	3.1925	3.1950	3.2000	3.2050	3.2200	3.2575	3.2675	3.1925
2024-01-29	3.6750	3.6275	3.5550	3.4375	3.3475	3.2725	3.2575	3.2475	3.2525	3.2575	3.2700	3.2750	3.2950	3.3325	3.3475	3.2725
change	-0.0050	-0.0075	-0.0125	-0.0175	-0.0275	-0.0375	-0.0475	-0.0550	-0.0600	-0.0625	-0.0700	-0.0700	-0.0750	-0.0750	-0.0800	-0.0800
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-30	2.8925	2.8600	2.8500	2.7100	2.6100	2.5800	2.5650	2.5900	2.6100	2.5800	2.5650	2.5800	2.5650	2.5450	2.5050	2.5050
2024-01-29	2.9225	2.8900	2.8800	2.7300	2.6200	2.6100	2.6000	2.6300	2.6500	2.6200	2.6050	2.6200	2.6050	2.5850	2.5450	2.5450
change	-0.0300	-0.0300	-0.0300	-0.0200	-0.0100	-0.0300	-0.0350	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
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
2024-01-30	104.91	113.54	3.314	3.356	3.317	3.270	3.335	3.312	3.361	3.338	3.68	2498.81	818.86	1,329.40	903.62	-2510
2024-01-29	104.79	112.73	3.316	3.386	3.346	3.304	3.380	3.364	3.441	3.420	3.68	2500.65	819.14	1,335.70	902.64	-2540
change	0.12	0.81	-0.002	-0.030	-0.029	-0.034	-0.045	-0.052	-0.080	-0.082	0.00	-1.84	-	0.28	-	30

◎ 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
2024-01-30	4.339	4.124	3.974	4.036	4.251	7.1882	38,467.31	15,509.90	2024-01-30	22.850	0.300	-3.500	-12.500	-11.950	-14.100	-14.550
2024-01-29	4.322	4.113	3.986	4.076	4.315	7.1882	38,333.45	15,628.04	2024-01-29	23.900	0.150	-3.150	-12.250	-11.650	-14.600	-14.750
change	0.017	0.011	-0.012	-0.040	-0.064	0.0000	133.86	-	change	-1.050	0.150	-0.350	-0.250	-0.300	0.500	0.200

◎ 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
2024-01-30	-12.25	-22.25	-30.75	-35.00	-10.00	-8.50	-11.00	-12.75	-2.50	-4.25	-4.00	-1.75	-1.50	0.25	2.75	2.50
2024-01-29	-11.75	-20.75	-28.25	-30.75	-9.00	-7.50	-9.00	-10.00	-1.50	-2.50	-1.50	-1.00	0.00	1.00	4.75	3.75
change	-0.50	-1.50	-2.50	-4.25	-1.00	-1.00	-2.00	-2.75	-1.00	-1.75	-2.50	-0.75	-1.50	-0.75	-2.00	-1.25

◎ 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
2024-01-30	-14.00	-24.00	-27.00	-3.00	-4.50	-2.00	-1.50	1.00	0.00	2.50	1.50	-1.00	-2.50	-1.50	-2.00	-6.00
2024-01-29	-15.00	-26.00	-27.00	-1.00	-2.00	1.00	-1.00	2.00	1.00	3.00	2.00	-1.00	-2.50	-1.50	-2.00	-6.00
change	1.00	2.00	0.00	-2.00	-2.50	-3.00	-0.50	-1.00	-1.00	-0.50	-0.50	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
2024-01-30	-69.25	-71.00	-65.50	-64.50	-60.25	-61.50	-65.50	2024-01-30	-5.00	-12.75	-7.75	3.75	4.75	1.00	-2.75	-7.50
2024-01-29	-67.50	-72.75	-66.25	-65.75	-61.75	-63.75	-69.00	2024-01-29	-4.75	-12.00	-7.25	3.75	5.25	1.50	-2.25	-7.50
change	-1.75	1.75	0.75	1.25	1.50	2.25	3.50	change	-0.25	-0.75	-0.50	0.00	-0.50	-0.50	-0.50	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	104.86	113.48	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	0.05	0.06	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	13.87	17.30				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	01/02/24	01/02/24	01/02/24	01/02/24	01/02/24	01/02/24	01/02/24	01/02/24
	maturity	03/02/25	01/08/25	02/02/26	01/02/27	01/02/28	01/02/29	03/02/31	01/02/34
CCS	value	02/02/24	02/02/24	02/02/24	02/02/24	02/02/24	02/02/24	02/02/24	02/02/24
	maturity	03/02/25	04/08/25	02/02/26	02/02/27	02/02/28	02/02/29	03/02/31	02/02/34

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◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS)

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Night Duty

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