

# Tradition Market Summary

01-Feb-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-31	3.6800	3.6300	3.5450	3.4250	3.3200	3.2300	3.2025	3.1825	3.1825	3.1825	3.1875	3.1925	3.2050	3.2425	3.2450	3.1700
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
change	0.0100	0.0100	0.0025	0.0050	0.0000	-0.0050	-0.0075	-0.0100	-0.0100	-0.0125	-0.0125	-0.0125	-0.0150	-0.0150	-0.0225	-0.0225
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-01-31	2.8775	2.8450	2.8350	2.6800	2.5750	2.5350	2.5250	2.5500	2.5700	2.5400	2.5250	2.5400	2.5250	2.5050	2.4650	2.4650
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
change	-0.0150	-0.0150	-0.0150	-0.0300	-0.0350	-0.0450	-0.0400	-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
2024-01-31	104.95	113.70	3.314	3.350	3.310	3.258	3.317	3.295	3.345	3.330	3.68	2497.09	799.24	1,334.60	907.88	-2530
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
change	0.04	0.16	0.000	-0.006	-0.007	-0.012	-0.018	-0.017	-0.016	-0.008	0.00	-1.72	-	19.62	5.20	4.26

## ◎ 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
2024-01-31	4.209	3.985	3.839	3.918	4.173	7.1870	38,150.30	15,164.01	2024-01-31	23.100	1.000	-2.800	-11.450	-11.250	-14.000	-16.000
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
change	-0.130	-0.139	-0.135	-0.118	-0.078	-0.0012	-317.01	-345.89	change	0.250	0.700	0.700	1.050	0.700	0.100	-1.450

## ◎ 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
2024-01-31	-12.00	-22.50	-31.50	-36.25	-10.50	-9.00	-11.75	-13.75	-2.75	-4.75	-4.75	-2.00	-2.00	0.00	2.25	2.25
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
change	0.25	-0.25	-0.75	-1.25	-0.50	-0.50	-0.75	-1.00	-0.25	-0.50	-0.75	-0.25	-0.50	-0.25	-0.50	-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
2024-01-31	-15.50	-26.00	-30.00	-4.00	-5.00	-2.50	-1.00	1.50	0.50	2.50	1.50	-1.00	-2.50	-1.50	-2.00	-6.00
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
change	-1.50	-2.00	-3.00	-1.00	-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
2024-01-31	-71.00	-74.50	-69.50	-67.75	-63.25	-64.25	-68.00	2024-01-31	-5.00	-13.50	-8.50	3.75	4.00	0.25	-3.50	-7.50
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
change	-1.75	-3.50	-4.00	-3.25	-3.00	-2.75	-2.50	change	0.00	-0.75	-0.75	0.00	-0.75	-0.75	-0.75	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	104.90	113.66	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	0.04	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	18.5	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	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
CCS	value	05/02/24	05/02/24	05/02/24	05/02/24	05/02/24	05/02/24	05/02/24	05/02/24
	maturity	05/02/25	05/08/25	05/02/26	05/02/27	07/02/28	05/02/29	05/02/31	06/02/34

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## Night Duty

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