

Tradition Market Summary

02-Feb-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-01	3.6700	3.6275	3.5550	3.4350	3.3325	3.2275	3.1975	3.1750	3.1725	3.1750	3.1800	3.1850	3.1950	3.2325	3.2300	3.1550
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
change	-0.0100	-0.0025	0.0100	0.0100	0.0125	-0.0025	-0.0050	-0.0075	-0.0100	-0.0075	-0.0075	-0.0075	-0.0100	-0.0100	-0.0150	-0.0150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-01	2.8825	2.8500	2.8400	2.6850	2.5750	2.5250	2.4900	2.5000	2.5200	2.4900	2.4750	2.4900	2.4750	2.4550	2.4150	2.4150
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
change	0.0050	0.0050	0.0050	0.0050	0.0000	-0.0100	-0.0350	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
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
2024-02-01	104.93	113.74	3.319	3.365	3.320	3.270	3.322	3.297	3.345	3.322	3.68	2542.46	798.73	1,331.80	909.68	-2500
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
change	-0.02	0.04	0.005	0.015	0.010	0.012	0.005	0.002	0.000	-0.008	0.00	45.37	-0.51	-2.80	1.80	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
2024-02-01	4.211	3.982	3.818	3.882	4.122	7.1880	38,519.84	15,361.64	2024-02-01	23.600	1.250	-4.250	-12.450	-12.200	-15.000	-16.700
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
change	0.002	-0.003	-0.021	-0.036	-0.051	0.0010	369.54	197.63	change	0.500	0.250	-1.450	-1.000	-0.950	-1.000	-0.700

◎ 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
2024-02-01	-12.00	-22.25	-32.75	-38.00	-10.25	-10.50	-13.50	-15.75	-3.00	-5.25	-5.25	-2.25	-2.25	0.00	2.00	2.00
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
change	0.00	0.25	-1.25	-1.75	0.25	-1.50	-1.75	-2.00	-0.25	-0.50	-0.50	-0.25	-0.25	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
2024-02-01	-15.50	-26.50	-31.50	-5.00	-8.50	-7.50	-3.50	-2.50	-3.50	1.00	0.00	-1.00	-2.50	-1.50	-2.00	-6.00
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
change	0.00	-0.50	-1.50	-1.00	-3.50	-5.00	-2.50	-4.00	-4.00	-1.50	-1.50	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
2024-02-01	-71.50	-75.75	-70.25	-70.75	-67.50	-68.50	-72.00	2024-02-01	-4.25	-11.50	-7.25	3.75	3.50	-0.25	-4.00	-7.50
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
change	-0.50	-1.25	-0.75	-3.00	-4.25	-4.25	-4.00	change	0.75	2.00	1.25	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	104.88	113.70	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	0.05	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	13.89	17.34				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	06/02/24	06/02/24	06/02/24	06/02/24	06/02/24	06/02/24	06/02/24	06/02/24
	maturity	06/02/25	06/08/25	06/02/26	10/02/27	07/02/28	06/02/29	06/02/31	06/02/34

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Night Duty

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