

# Tradition Market Summary

05-Feb-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-02	3.6650	3.6175	3.5550	3.4275	3.3150	3.2025	3.1625	3.1350	3.1275	3.1275	3.1250	3.1300	3.1375	3.1675	3.1575	3.0825
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
change	-0.0050	-0.0100	0.0000	-0.0075	-0.0175	-0.0250	-0.0350	-0.0400	-0.0450	-0.0475	-0.0550	-0.0550	-0.0575	-0.0650	-0.0725	-0.0725
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-02	2.8425	2.8100	2.8000	2.6500	2.5300	2.4800	2.4450	2.4300	2.4500	2.4200	2.4050	2.4200	2.4050	2.3850	2.3450	2.3450
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
change	-0.0400	-0.0400	-0.0400	-0.0350	-0.0450	-0.0450	-0.0450	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700
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
2024-02-02	105.03	114.32	3.317	3.352	3.305	3.243	3.289	3.256	3.290	3.250	3.68	2615.31	814.77	1,322.60	902.35	-2480
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
change	0.10	0.58	-0.002	-0.013	-0.015	-0.027	-0.033	-0.041	-0.055	-0.072	0.00	72.85	16.04	-	9.20	-7.33

## ◎ 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
2024-02-02	4.372	4.147	3.986	4.024	4.224	7.2183	38,654.42	15,628.95	2024-02-02	23.800	1.000	-4.050	-12.650	-12.100	-15.250	-16.750
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
change	0.161	0.165	0.168	0.142	0.102	0.0303	134.58	267.31	change	0.200	-0.250	0.200	-0.200	0.100	-0.250	-0.050

## ◎ 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
2024-02-02	-12.75	-24.00	-35.25	-42.00	-11.25	-11.25	-15.25	-18.00	-4.00	-6.75	-7.50	-2.75	-3.50	-0.75	0.25	1.00
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
change	-0.75	-1.75	-2.50	-4.00	-1.00	-0.75	-1.75	-2.25	-1.00	-1.50	-2.25	-0.50	-1.25	-0.75	-1.75	-1.00

## ◎ 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
2024-02-02	-15.00	-27.00	-32.00	-5.00	-8.50	-10.00	-3.50	-5.00	-6.00	-1.50	-2.50	-1.00	-2.50	-1.50	-2.00	-6.00
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
change	0.50	-0.50	-0.50	0.00	0.00	-2.50	0.00	-2.50	-2.50	-2.50	-2.50	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
2024-02-02	-75.50	-78.50	-72.25	-71.75	-70.50	-70.75	-73.25	2024-02-02	-4.75	-11.00	-6.25	3.00	2.00	-1.00	-5.50	-7.50
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
change	-4.00	-2.75	-2.00	-1.00	-3.00	-2.25	-1.25	change	-0.50	0.50	1.00	-0.75	-1.50	-0.75	-1.50	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	104.95	114.24	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	0.08	0.08	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	11.63	13.92	17.40				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	07/02/24	07/02/24	07/02/24	07/02/24	07/02/24	07/02/24	07/02/24	07/02/24
	maturity	07/02/25	07/08/25	09/02/26	10/02/27	07/02/28	07/02/29	07/02/31	07/02/34

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## Night Duty

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