

Tradition Market Summary

07-Feb-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-06	3.6675	3.6275	3.5675	3.4600	3.3625	3.2650	3.2400	3.2200	3.2150	3.2175	3.2225	3.2300	3.2400	3.2700	3.2600	3.1850
2024-02-05	3.6725	3.6375	3.5900	3.4800	3.3800	3.2800	3.2500	3.2300	3.2250	3.2250	3.2275	3.2350	3.2400	3.2700	3.2600	3.1850
change	-0.0050	-0.0100	-0.0225	-0.0200	-0.0175	-0.0150	-0.0100	-0.0100	-0.0100	-0.0075	-0.0050	-0.0050	0.0000	0.0000	0.0000	0.0000
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-06	3.2025	3.1675	2.8900	2.7500	2.6250	2.5750	2.5400	2.5200	2.5400	2.5100	2.4950	2.5100	2.4950	2.4750	2.4350	2.4350
2024-02-05	3.2075	3.1725	2.8950	2.7400	2.6100	2.5600	2.5250	2.5050	2.5250	2.4950	2.4800	2.4950	2.4800	2.4600	2.4200	2.4200
change	-0.0050	-0.0050	-0.0050	0.0100	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
on/off	4.0	4.0	4.0	5.0	6.0	6.0	6.5	7.0	8.0	8.0	8.0	8.0	8.0	9.0	9.0	9.0

◎ 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
2024-02-06	104.85	113.30	3.343	3.395	3.360	3.291	3.354	3.327	3.383	3.344	3.67	2576.20	807.03	1,327.60	895.05	-2580
2024-02-05	104.78	113.30	3.347	3.402	3.365	3.307	3.361	3.335	3.382	3.320	3.67	2591.31	807.99	1,330.80	898.75	-2590
change	0.07	0.00	-0.004	-0.007	-0.005	-0.016	-0.007	-0.008	0.001	0.024	0.00	-15.11	-0.96	-3.20	-3.70	10

◎ 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
2024-02-06	4.399	4.185	4.037	4.090	4.293	7.2015	38,521.36	15,609.00	2024-02-06	22.450	0.250	-2.600	-11.400	-10.700	-14.300	-15.900
2024-02-05	4.474	4.265	4.122	4.162	4.343	7.2198	38,380.12	15,597.68	2024-02-05	24.300	1.500	-2.700	-11.100	-10.500	-14.200	-13.500
change	-0.075	-0.080	-0.085	-0.072	-0.050	-0.0183	141.24	11.32	change	-1.850	-1.250	0.100	-0.300	-0.200	-0.100	-2.400

◎ 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
2024-02-06	-10.75	-20.50	-30.25	-34.75	-9.75	-9.75	-12.25	-14.25	-2.50	-4.50	-4.75	-2.00	-2.25	-0.25	2.00	2.25
2024-02-05	-11.00	-21.00	-31.00	-36.00	-10.00	-10.00	-13.00	-15.00	-3.00	-5.00	-5.50	-2.00	-2.50	-0.50	1.00	1.50
change	0.25	0.50	0.75	1.25	0.25	0.25	0.75	0.75	0.50	0.50	0.75	0.00	0.25	0.25	1.00	0.75

◎ 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
2024-02-06	-14.00	-26.50	-31.50	-5.00	-8.50	-10.50	-3.50	-5.50	-6.50	-2.00	-3.00	-1.00	-2.50	-1.50	-2.00	-6.00
2024-02-05	-15.50	-28.50	-33.50	-5.00	-8.50	-10.50	-3.50	-5.50	-6.50	-2.00	-3.00	-1.00	-2.50	-1.50	-2.00	-6.00
change	1.50	2.00	2.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-02-06	-67.75	-73.75	-69.00	-70.00	-70.00	-70.75	-74.50	2024-02-06	-4.00	-10.00	-6.00	3.00	2.00	-1.00	-5.50	-7.50
2024-02-05	-69.50	-77.00	-72.00	-72.50	-72.50	-73.00	-76.00	2024-02-05	-3.50	-8.25	-4.75	3.00	2.00	-1.00	-5.50	-7.50
change	1.75	3.25	3.00	2.50	2.50	2.25	1.50	change	-0.50	-1.75	-1.25	0.00	0.00	0.00	0.00	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	104.78	113.35	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	-0.05	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	13.89	17.33				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	08/02/24	08/02/24	08/02/24	08/02/24	08/02/24	08/02/24	08/02/24	08/02/24
	maturity	10/02/25	08/08/25	09/02/26	10/02/27	08/02/28	08/02/29	10/02/31	08/02/34
CCS	value	13/02/24	13/02/24	13/02/24	13/02/24	13/02/24	13/02/24	13/02/24	13/02/24
	maturity	13/02/25	13/08/25	13/02/26	16/02/27	14/02/28	15/02/29	13/02/31	13/02/34

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Night Duty

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