

# Tradition Market Summary

29-Feb-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-28	3.6850	3.6350	3.5850	3.4925	3.4200	3.3425	3.3225	3.3100	3.3100	3.3100	3.3100	3.3150	3.3200	3.3450	3.3300	3.2350
2024-02-27	3.6925	3.6450	3.5900	3.5000	3.4275	3.3500	3.3225	3.3050	3.3050	3.3025	3.3025	3.3075	3.3125	3.3375	3.3225	3.2275
change	-0.0075	-0.0100	-0.0050	-0.0075	-0.0075	-0.0075	0.0000	0.0050	0.0050	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075	0.0075
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-28	3.2500	3.2150	2.9550	2.8500	2.7550	2.7050	2.6750	2.6850	2.6950	2.6650	2.6500	2.6650	2.6500	2.6300	2.5900	2.5900
2024-02-27	3.2400	3.2050	2.9450	2.8400	2.7450	2.7150	2.7050	2.7150	2.7250	2.6950	2.6800	2.6950	2.6800	2.6600	2.6200	2.6200
change	0.0100	0.0100	0.0100	0.0100	0.0100	-0.0100	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off	4.0	4.0	4.0	4.5	5.0	5.0	5.5	6.0	6.0	6.0	6.0	8.0	8.0	7.0	8.0	8.0

## ◎ 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
2024-02-28	104.58	112.62	3.419	3.460	3.427	3.365	3.429	3.410	3.452	0.435	3.70	2652.29	863.39	1,333.60	886.85	-2740
2024-02-27	104.60	112.79	3.413	3.462	3.432	3.365	3.424	3.400	3.430	0.400	3.70	2625.05	853.75	1,331.00	885.79	-2750
change	-0.02	-0.17	0.006	-0.002	-0.005	0.000	0.005	0.010	0.022	-2.965	0.00	27.24	9.64	2.60	1.06	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
2024-02-28	4.644	4.434	4.264	4.266	4.406	7.2140	38,949.02	15,947.74	2024-02-28	16.600	-0.700	-2.250	-10.650	-10.000	-13.200	280.000
2024-02-27	4.693	4.489	4.311	4.303	4.428	7.2139	38,972.41	16,035.30	2024-02-27	17.700	-0.450	-1.500	-10.150	-9.500	-11.750	-17.250
change	-0.049	-0.055	-0.047	-0.037	-0.022	0.0001	-23.39	-87.56	change	-1.100	-0.250	-0.750	-0.500	-0.500	-1.450	297.250

## ◎ 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
2024-02-28	-9.25	-16.50	-24.25	-27.50	-7.25	-7.75	-9.75	-11.00	-2.00	-3.25	-3.25	-1.25	-1.25	0.00	1.00	1.00
2024-02-27	-9.00	-16.25	-24.00	-28.50	-7.25	-7.75	-10.50	-12.25	-2.75	-4.50	-4.75	-1.75	-2.00	-0.25	0.75	1.00
change	-0.25	-0.25	-0.25	1.00	0.00	0.00	0.75	1.25	0.75	1.25	1.50	0.50	0.75	0.25	0.25	0.00

## ◎ 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
2024-02-28	-10.50	-20.00	-25.00	-5.00	-8.00	-7.00	-3.00	-2.00	-4.00	1.00	-1.00	-2.00	-3.50	-1.50	-2.00	-6.00
2024-02-27	-10.50	-20.00	-23.00	-3.00	-4.00	-3.00	-1.00	0.00	-2.00	1.00	-1.00	-2.00	-3.50	-1.50	-2.00	-6.00
change	0.00	0.00	-2.00	-2.00	-4.00	-4.00	-2.00	-2.00	-2.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

## ◎ Basis

## ◎ Short-End, Long-End IRS spread

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
2024-02-28	-63.00	-66.50	-63.75	-64.75	-62.50	-64.50	-67.00	2024-02-28	-5.00	-10.00	-5.00	2.50	1.00	-1.50	-8.50	-9.50
2024-02-27	-64.50	-68.25	-63.50	-61.75	-59.00	-60.75	-63.25	2024-02-27	-4.75	-10.25	-5.50	2.50	1.00	-1.50	-8.50	-9.50
change	1.50	1.75	-0.25	-3.00	-3.50	-3.75	-3.75	change	-0.25	0.25	0.50	0.00	0.00	0.00	0.00	0.00

## ◎ Duration

(vard)

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	3yr	10yr	2024 BoK Monetary Committee Schedule				
14.9	13.3	19.7	29.1	14.8	19.4	23.8	32.3	KT비론가	104.53	112.62	01월 11일	02월 22일	04월 12일	05월 23일
								고/저평	0.05	0.00	07월 11일	08월 22일	10월 11일	11월 28일

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	04/03/24	04/03/24	04/03/24	04/03/24	04/03/24	04/03/24	04/03/24	04/03/24
	maturity	04/03/25	04/09/25	04/03/26	04/03/27	06/03/28	05/03/29	04/03/31	06/03/34
CCS	value	05/03/24	05/03/24	05/03/24	05/03/24	05/03/24	05/03/24	05/03/24	05/03/24
	maturity	05/03/25	05/09/25	05/03/26	05/03/27	06/03/28	05/03/29	05/03/31	06/03/34

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## Night Duty

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