

# Tradition Market Summary

04-Mar-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-29	3.6825	3.6375	3.5900	3.5050	3.4475	3.3650	3.3500	3.3400	3.3400	3.3400	3.3375	3.3400	3.3450	3.3700	3.3550	3.2600
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
change	-0.0025	0.0025	0.0050	0.0125	0.0275	0.0225	0.0275	0.0300	0.0300	0.0300	0.0275	0.0250	0.0250	0.0250	0.0250	0.0250
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-02-29	3.2500	3.2150	2.9550	2.8450	2.7500	2.7100	2.6800	2.6900	2.7000	2.6700	2.6550	2.6700	2.6550	2.6350	2.5950	2.5950
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
change	0.0000	0.0000	0.0000	-0.0050	-0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
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
2024-02-29	104.50	112.35	3.426	3.471	3.442	3.382	3.447	3.430	3.480	3.460	3.69	2642.36	862.96	1,334.50	889.75	-2700
2024-02-28	104.58	112.62	3.419	3.460	3.427	3.365	3.429	3.410	3.452	3.435	3.70	2652.29	863.39	1,333.60	886.85	-2740
change	-0.08	-0.27	0.007	0.011	0.015	0.017	0.018	0.020	0.028	3.025	-0.01	-9.93	-	0.43	0.90	2.90

## ◎ 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
2024-03-01	4.530	4.329	4.162	4.186	4.331	7.2100	39,087.38	16,274.94	2024-02-29	16.400	0.550	-1.700	-9.700	-9.000	-13.500	-20.000
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
change	-0.114	-0.105	-0.102	-0.080	-0.075	-0.0040	138.36	327.20	change	-0.200	1.250	0.550	0.950	1.000	-0.300	-300.000

## ◎ 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
2024-02-29	-8.50	-14.25	-22.50	-25.00	-5.75	-8.25	-9.75	-10.75	-1.50	-2.50	-2.50	-1.00	-1.00	0.00	0.50	0.50
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
change	0.75	2.25	1.75	2.50	1.50	-0.50	0.00	0.25	0.50	0.75	0.75	0.25	0.25	0.00	-0.50	-0.50

## ◎ 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
2024-02-29	-11.00	-20.50	-24.50	-4.00	-7.00	-6.00	-3.00	-2.00	-4.00	1.00	-1.00	-2.00	-3.50	-1.50	-2.00	-6.00
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
change	-0.50	-0.50	0.50	1.00	1.00	1.00	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
2024-02-29	-63.50	-69.75	-65.50	-67.00	-65.00	-67.00	-69.00	2024-02-29	-4.50	-9.25	-4.75	2.50	1.00	-1.50	-8.50	-9.50
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
change	-0.50	-3.25	-1.75	-2.25	-2.50	-2.50	-2.00	change	0.50	0.75	0.25	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	104.48	112.36	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.8	32.3	고/저평	0.02	-0.01	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	16.1	21.9	12.3	16.7	13.6	18.5	13.6	11.61	13.87	17.30				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	06/03/24	06/03/24	06/03/24	06/03/24	06/03/24	06/03/24	06/03/24	06/03/24
	maturity	06/03/25	08/09/25	06/03/26	08/03/27	06/03/28	06/03/29	06/03/31	06/03/34

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◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

## Night Duty

J.W Shim