

Tradition Market Summary

05-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-04	3.6750	3.6225	3.5725	3.4850	3.4200	3.3425	3.3225	3.3100	3.3075	3.3050	3.3025	3.3050	3.3100	3.3350	3.3200	3.2250
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
change	-0.0075	-0.0150	-0.0175	-0.0200	-0.0275	-0.0225	-0.0275	-0.0300	-0.0325	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-04	3.2400	3.2050	2.9450	2.8350	2.7350	2.6950	2.6650	2.6750	2.6850	2.6550	2.6400	2.6550	2.6400	2.6200	2.5800	2.5800
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
change	-0.0100	-0.0100	-0.0100	-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	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
2024-03-04	104.59	112.79	3.414	3.447	3.417	3.357	3.417	3.401	3.435	3.427	3.68	2674.27	872.97	1,331.30	885.33	-2650
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	1,331.50	889.75	-2700
change	0.09	0.44	-0.012	-0.024	-0.025	-0.025	-0.030	-0.029	-0.045	-0.033	-0.01	31.91	10.01	-	0.20	-4.42

◎ 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
2024-03-04	4.612	4.390	4.210	4.217	4.352	7.2105	38,989.83	16,207.51	2024-03-04	15.850	0.300	-1.450	-9.450	-9.100	-12.500	-20.200
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
change	0.082	0.061	0.048	0.031	0.021	0.0005	-97.55	-67.43	change	-0.550	-0.250	0.250	0.250	-0.100	1.000	-0.200

◎ 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
2024-03-04	-8.75	-15.25	-23.00	-26.25	-6.50	-7.75	-9.75	-11.00	-2.00	-3.25	-3.75	-1.25	-1.75	-0.50	0.00	0.50
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
change	-0.25	-1.00	-0.50	-1.25	-0.75	0.50	0.00	-0.25	-0.50	-0.75	-1.25	-0.25	-0.75	-0.50	-0.50	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
2024-03-04	-11.00	-21.00	-25.00	-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
2024-02-29	-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
change	0.00	-0.50	-0.50	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
2024-03-04	-62.75	-68.50	-64.75	-65.75	-63.50	-65.00	-67.00	2024-03-04	-5.25	-10.25	-5.00	2.50	1.00	-1.50	-8.50	-9.50
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
change	0.75	1.25	0.75	1.25	1.50	2.00	2.00	change	-0.75	-1.00	-0.25	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	104.55	112.77	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	0.04	0.02	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	11.62	13.88	17.32				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	07/03/24	07/03/24	07/03/24	07/03/24	07/03/24	07/03/24	07/03/24	07/03/24
	maturity	07/03/25	08/09/25	09/03/26	08/03/27	07/03/28	07/03/29	07/03/31	07/03/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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