

Tradition Market Summary

06-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-05	3.6650	3.6150	3.5700	3.4800	3.4125	3.3325	3.3075	3.2950	3.2925	3.2875	3.2850	3.2875	3.2925	3.3175	3.3025	3.2075
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
change	-0.0100	-0.0075	-0.0025	-0.0050	-0.0075	-0.0100	-0.0150	-0.0150	-0.0150	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-05	3.2500	3.2150	2.9550	2.8350	2.7250	2.6750	2.6450	2.6550	2.6650	2.6350	2.6200	2.6350	2.6200	2.6000	2.5600	2.5600
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
change	0.0100	0.0100	0.0100	0.0000	-0.0100	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2024-03-05	104.60	112.94	3.410	3.446	3.417	3.352	3.406	3.390	3.415	3.395	3.68	2649.40	866.37	1,334.50	889.91	-2700
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
change	0.01	0.15	-0.004	-0.001	0.000	-0.005	-0.011	-0.011	-0.020	-0.032	0.00	-24.87	-	6.60	3.20	4.58

◎ 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
2024-03-05	4.562	4.344	4.148	4.151	4.290	7.2121	38,585.19	15,939.59	2024-03-05	16.000	-0.450	-1.950	-9.850	-9.500	-12.250	-18.750
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
change	-0.050	-0.046	-0.062	-0.066	-0.062	0.0016	-404.64	-267.92	change	0.150	-0.750	-0.500	-0.400	-0.400	0.250	1.450

◎ 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
2024-03-05	-9.00	-15.75	-23.75	-27.50	-6.75	-8.00	-10.50	-11.75	-2.50	-3.75	-4.50	-1.25	-2.00	-0.75	-0.25	0.50
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
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	-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
2024-03-05	-12.00	-23.00	-28.00	-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
2024-03-04	-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
change	-1.00	-2.00	-3.00	-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
2024-03-05	-61.50	-68.75	-65.75	-66.25	-64.00	-65.25	-67.25	2024-03-05	-5.00	-9.50	-4.50	2.50	1.00	-1.50	-8.50	-9.50
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
change	1.25	-0.25	-1.00	-0.50	-0.50	-0.25	-0.25	change	0.25	0.75	0.50	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	104.57	112.96	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	0.03	-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	13.89	17.34				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty
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