

Tradition Market Summary

07-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-06	3.6575	3.6075	3.5600	3.4575	3.3775	3.2950	3.2650	3.2500	3.2475	3.2425	3.2425	3.2425	3.2450	3.2700	3.2550	3.1600
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
change	-0.0075	-0.0075	-0.0100	-0.0225	-0.0350	-0.0375	-0.0425	-0.0450	-0.0450	-0.0450	-0.0425	-0.0450	-0.0475	-0.0475	-0.0475	-0.0475
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-06	3.2450	3.2100	2.9500	2.8200	2.7050	2.6500	2.6350	2.6450	2.6550	2.6250	2.6050	2.6150	2.6000	2.5800	2.5400	2.5400
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
change	-0.0050	-0.0050	-0.0050	-0.0150	-0.0200	-0.0250	-0.0100	-0.0100	-0.0100	-0.0100	-0.0150	-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
2024-03-06	104.71	113.36	3.394	3.418	3.380	3.320	3.370	3.355	3.377	3.375	3.68	2641.49	870.67	1,334.50	892.66	-2640
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
change	0.11	0.42	-0.016	-0.028	-0.037	-0.032	-0.036	-0.035	-0.038	-0.020	0.00	-7.91	4.30	-	2.75	60

◎ 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
2024-03-06	4.562	4.344	4.148	4.151	4.290	7.2121	38,585.19	15,939.59	2024-03-06	16.600	-0.250	-2.500	-10.500	-10.500	-13.200	-21.500
2024-03-05	4.612	4.390	4.210	4.217	4.352	7.2105	38,989.83	16,207.51	2024-03-05	16.000	-0.450	-1.950	-9.850	-9.500	-12.250	-18.750
change	-0.050	-0.046	-0.062	-0.066	-0.062	0.0016	-404.64	-267.92	change	0.600	0.200	-0.550	-0.650	-1.000	-0.950	-2.750

◎ 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
2024-03-06	-10.25	-18.25	-26.50	-31.00	-8.00	-8.25	-11.25	-12.75	-3.00	-4.50	-5.25	-1.50	-2.25	-0.75	-0.50	0.25
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
change	-1.25	-2.50	-2.75	-3.50	-1.25	-0.25	-0.75	-1.00	-0.50	-0.75	-0.75	-0.25	-0.25	0.00	-0.25	-0.25

◎ 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
2024-03-06	-13.00	-24.50	-30.00	-5.50	-7.00	-6.00	-1.50	-0.50	-2.50	1.00	-1.00	-2.00	-4.50	-2.50	-2.00	-6.00
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
change	-1.00	-1.50	-2.00	-0.50	1.00	1.00	1.50	1.50	1.50	0.00	0.00	0.00	-1.00	-1.00	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
2024-03-06	-61.00	-67.25	-64.50	-63.00	-60.50	-61.75	-64.50	2024-03-06	-5.00	-9.75	-4.75	2.50	1.00	-1.50	-8.50	-9.50
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
change	0.50	1.50	1.25	3.25	3.50	3.50	2.75	change	0.00	-0.25	-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	104.66	113.31	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	0.05	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	13.90	17.37				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	11/03/24	11/03/24	11/03/24	11/03/24	11/03/24	11/03/24	11/03/24	11/03/24
	maturity	11/03/25	11/09/25	11/03/26	11/03/27	13/03/28	12/03/29	11/03/31	13/03/34

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◎ Bloomberg : TRKW

Night Duty

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