

Tradition Market Summary

11-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-08	3.6500	3.5975	3.5450	3.4350	3.3500	3.2600	3.2300	3.2050	3.1975	3.1950	3.1950	3.1950	3.1950	3.2100	3.2000	3.1050
2024-03-07	3.6650	3.6200	3.5775	3.4750	3.3950	3.3125	3.2875	3.2675	3.2625	3.2600	3.2600	3.2625	3.2650	3.2875	3.2750	3.1800
change	-0.0150	-0.0225	-0.0325	-0.0400	-0.0450	-0.0525	-0.0575	-0.0625	-0.0650	-0.0650	-0.0650	-0.0675	-0.0700	-0.0775	-0.0750	-0.0750
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-08	3.2950	3.2150	2.9450	2.7950	2.6800	2.6400	2.6200	2.6400	2.6450	2.6150	2.5950	2.6050	2.5900	2.5600	2.5300	2.5300
2024-03-07	3.2550	3.2200	2.9600	2.8150	2.7100	2.6700	2.6600	2.6750	2.6850	2.6550	2.6350	2.6450	2.6300	2.6000	2.5700	2.5700
change	0.0400	-0.0050	-0.0150	-0.0200	-0.0300	-0.0300	-0.0400	-0.0350	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
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
2024-03-08	104.85	113.84	3.375	3.364	3.333	3.265	3.310	3.297	3.321	3.330	3.68	2680.35	873.18	1,319.80	897.44	-2580
2024-03-07	104.70	113.15	3.393	3.417	3.384	3.317	3.370	3.360	3.397	3.400	3.68	2647.62	863.37	1,330.90	898.03	-2610
change	0.15	0.69	-0.018	-0.053	-0.051	-0.052	-0.060	-0.063	-0.076	-0.070	0.00	32.73	9.81	-	11.10	-0.59

◎ 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
2024-03-08	4.478	4.250	4.050	4.077	4.254	7.2010	38,722.69	16,085.11	2024-03-08	17.000	1.700	-0.500	-8.000	-9.200	-12.600	-22.500
2024-03-07	4.503	4.276	4.075	4.088	4.247	7.2004	38,791.35	16,273.37	2024-03-07	18.450	1.100	-0.450	-8.250	-9.250	-13.200	-22.000
change	-0.025	-0.026	-0.025	-0.011	0.007	0.0006	-68.66	-188.26	change	-1.450	0.600	-0.050	0.250	0.050	0.600	-0.500

◎ 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
2024-03-08	-11.00	-19.50	-28.50	-34.00	-8.50	-9.00	-12.00	-14.50	-3.00	-5.50	-6.50	-2.50	-3.50	-1.00	-1.00	0.00
2024-03-07	-10.25	-18.25	-26.50	-31.00	-8.00	-8.25	-10.75	-12.75	-2.50	-4.50	-5.25	-2.00	-2.75	-0.75	-0.25	0.50
change	-0.75	-1.25	-2.00	-3.00	-0.50	-0.75	-1.25	-1.75	-0.50	-1.00	-1.25	-0.50	-0.75	-0.25	-0.75	-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
2024-03-08	-15.00	-26.50	-30.50	-4.00	-6.00	-4.00	-2.00	0.00	-2.50	2.00	-0.50	-2.50	-5.00	-2.50	-3.00	-6.00
2024-03-07	-14.50	-25.00	-29.00	-4.00	-5.00	-3.50	-1.00	0.50	-1.50	1.50	-0.50	-2.00	-4.50	-2.50	-3.00	-6.00
change	-0.50	-1.50	-1.50	0.00	-1.00	-0.50	-1.00	-0.50	-1.00	0.50	0.00	-0.50	-0.50	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
2024-03-08	-60.00	-67.00	-62.00	-61.00	-56.50	-58.00	-60.50	2024-03-08	-5.25	-10.50	-5.25	1.50	0.50	-1.00	-9.00	-9.50
2024-03-07	-61.75	-68.50	-64.25	-62.75	-59.25	-60.50	-63.50	2024-03-07	-4.50	-8.75	-4.25	2.25	1.00	-1.25	-8.50	-9.50
change	1.75	1.50	2.25	1.75	2.75	2.50	3.00	change	-0.75	-1.75	-1.00	-0.75	-0.50	0.25	-0.50	0.00

◎ Short-End, Long-End IRS spread

								(vard)			2024 BoK Monetary Committee Schedule				
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	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	104.83	113.79	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	22.0	12.3	16.7	13.6	18.5	13.6	11.64	13.92	17.42					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	12/03/24	12/03/24	12/03/24	12/03/24	12/03/24	12/03/24	12/03/24	12/03/24
	maturity	12/03/25	12/09/25	12/03/26	12/03/27	13/03/28	12/03/29	12/03/31	13/03/34
CCS	value	13/03/24	13/03/24	13/03/24	13/03/24	13/03/24	13/03/24	13/03/24	13/03/24
	maturity	13/03/25	15/09/25	13/03/26	15/03/27	13/03/28	13/03/29	13/03/31	13/03/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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