

Tradition Market Summary

12-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-11	3.6500	3.5900	3.5350	3.4300	3.3500	3.2600	3.2325	3.2150	3.2075	3.2075	3.2075	3.2075	3.2100	3.2250	3.2150	3.1200
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
change	0.0000	-0.0075	-0.0100	-0.0050	0.0000	0.0000	0.0025	0.0100	0.0100	0.0125	0.0125	0.0125	0.0150	0.0150	0.0150	0.0150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-11	3.2800	3.2000	2.9300	2.7900	2.7000	2.6600	2.6400	2.6600	2.6650	2.6350	2.6150	2.6250	2.6100	2.5800	2.5500	2.5500
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
change	-0.0150	-0.0150	-0.0150	-0.0050	0.0200	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
2024-03-11	104.80	113.60	3.375	3.375	3.345	3.275	3.327	3.282	3.347	3.340	3.67	2659.84	875.93	1,310.30	894.09	-2580
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
change	-0.05	-0.24	0.000	0.011	0.012	0.010	0.017	-0.015	0.026	0.010	-0.01	-20.51	2.75	-9.50	-3.35	0

◎ 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
2024-03-11	4.538	4.302	4.088	4.098	4.262	7.1796	38,769.66	16,019.27	2024-03-11	16.000	0.500	-1.500	-9.450	-6.700	-13.700	-22.000
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
change	0.060	0.052	0.038	0.021	0.008	-0.0214	46.97	-65.84	change	-1.000	-1.200	-1.000	-1.450	2.500	-1.100	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
2024-03-11	-10.50	-18.50	-27.50	-32.00	-8.00	-9.00	-11.75	-13.50	-2.75	-4.50	-5.25	-1.75	-2.50	-0.75	-0.50	0.25
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
change	0.50	1.00	1.00	2.00	0.50	0.00	0.25	1.00	0.25	1.00	1.25	0.75	1.00	0.25	0.50	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
2024-03-11	-14.00	-23.00	-27.00	-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
2024-03-08	-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
change	1.00	3.50	3.50	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
2024-03-11	-60.50	-65.00	-60.00	-59.25	-55.50	-57.25	-60.00	2024-03-11	-6.00	-11.50	-5.50	1.50	0.50	-1.00	-9.00	-9.50
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
change	-0.50	2.00	2.00	1.75	1.00	0.75	0.50	change	-0.75	-1.00	-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	104.78	113.58	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	0.02	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	16.2	21.9	12.3	16.7	13.6	18.5	13.6	11.63	13.92	17.40				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	14/03/24	14/03/24	14/03/24	14/03/24	14/03/24	14/03/24	14/03/24	14/03/24
	maturity	14/03/25	15/09/25	16/03/26	15/03/27	14/03/28	14/03/29	14/03/31	14/03/34

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◎ Bloomberg : TRKW

Night Duty

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