

Tradition Market Summary

13-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-12	3.6375	3.5775	3.5250	3.4250	3.3500	3.2600	3.2250	3.2050	3.1950	3.1950	3.1950	3.1950	3.1950	3.2100	3.2000	3.1050
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
change	-0.0125	-0.0125	-0.0100	-0.0050	0.0000	0.0000	-0.0075	-0.0100	-0.0125	-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
2024-03-12	3.2900	3.2100	2.9400	2.8000	2.7100	2.6550	2.6350	2.6550	2.6600	2.6300	2.6100	2.6200	2.6050	2.5750	2.5450	2.5450
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
change	0.0100	0.0100	0.0100	0.0100	0.0100	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2024-03-12	104.79	113.76	3.372	3.381	3.347	3.270	3.320	3.280	3.333	3.316	3.66	2681.81	889.71	1,311.00	888.87	-2600
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
change	-0.01	0.16	-0.003	0.006	0.002	-0.005	-0.007	-0.002	-0.014	-0.024	-0.01	21.97	13.78	0.70	-5.22	-20

◎ 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
2024-03-12	4.584	4.331	4.148	4.151	4.312	7.1877	39,005.49	16,265.64	2024-03-12	15.300	0.300	-1.000	-9.500	-7.500	-13.800	-21.100
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
change	0.046	0.029	0.060	0.053	0.050	0.0081	235.83	246.37	change	-0.700	-0.200	0.500	-0.050	-0.800	-0.100	0.900

◎ 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
2024-03-12	-10.00	-17.50	-26.50	-32.00	-7.50	-9.00	-12.50	-14.50	-3.50	-5.50	-6.50	-2.00	-3.00	-1.00	-1.00	0.00
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
change	0.50	1.00	1.00	0.00	0.50	0.00	-0.75	-1.00	-0.75	-1.00	-1.25	-0.25	-0.50	-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
2024-03-12	-14.00	-23.00	-28.50	-5.50	-7.50	-5.50	-2.00	0.00	-2.50	2.00	-0.50	-2.50	-5.00	-2.50	-3.00	-6.00
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
change	0.00	0.00	-1.50	-1.50	-1.50	-1.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2024-03-12	-58.50	-64.00	-60.50	-59.00	-55.00	-56.50	-59.00	2024-03-12	-6.00	-11.25	-5.25	1.50	0.50	-1.00	-9.00	-9.50
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
change	2.00	1.00	-0.50	0.25	0.50	0.75	1.00	change	0.00	0.25	0.25	0.00	0.00	0.00	0.00	0.00

◎ Duration

								(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				
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.4	고/저평	104.77	113.71	01월 11일	02월 22일	04월 12일	05월 23일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20	07월 11일	08월 22일	10월 11일	11월 28일
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)

IRS		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	15/03/24	15/03/24	15/03/24	15/03/24	15/03/24	15/03/24	15/03/24	15/03/24
	maturity	17/03/25	15/09/25	16/03/26	15/03/27	15/03/28	15/03/29	17/03/31	15/03/34

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

S.S Uhm