

Tradition Market Summary

21-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-20	3.6325	3.5875	3.5550	3.4800	3.4200	3.3475	3.3225	3.3100	3.3025	3.3000	3.3000	3.3025	3.3050	3.3225	3.3150	3.2300
2024-03-19	3.6400	3.6000	3.5750	3.5050	3.4475	3.3725	3.3525	3.3425	3.3325	3.3325	3.3325	3.3350	3.3375	3.3550	3.3475	3.2625
change	-0.0075	-0.0125	-0.0200	-0.0250	-0.0275	-0.0250	-0.0300	-0.0325	-0.0300	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-20	3.3400	3.2600	2.9900	2.8700	2.7950	2.7750	2.7650	2.7700	2.7700	2.7400	2.7200	2.7150	2.7000	2.6700	2.6400	2.6400
2024-03-19	3.3500	3.2700	3.0000	2.8750	2.8000	2.7550	2.7400	2.7450	2.7450	2.7150	2.6950	2.6900	2.6750	2.6450	2.6150	2.6150
change	-0.0100	-0.0100	-0.0100	-0.0050	-0.0050	0.0200	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250
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
2024-03-20	104.65	113.01	3.349	3.422	3.412	3.365	3.422	3.390	3.440	3.400	3.64	2690.14	891.45	1,339.80	883.80	-2690
2024-03-19	104.55	112.65	3.356	3.447	3.448	3.390	3.451	3.422	3.475	3.425	3.64	2656.17	891.91	1,339.80	890.00	-2730
change	0.10	0.36	-0.007	-0.025	-0.036	-0.025	-0.029	-0.032	-0.035	-0.025	0.00	33.97	-	0.46	-	40

◎ 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
2024-03-20	4.604	4.397	4.248	4.277	4.454	7.2088	39,512.13	16,369.41	2024-03-20	20.600	0.800	-1.750	-9.950	-8.000	-13.500	-17.000
2024-03-19	4.687	4.470	4.299	4.293	4.437	7.2126	39,110.76	16,166.79	2024-03-19	21.900	-0.050	-1.750	-9.850	-7.950	-13.750	-16.250
change	-0.083	-0.073	-0.051	-0.016	0.017	-0.0038	401.37	202.62	change	-1.300	0.850	0.000	-0.100	-0.050	0.250	-0.750

◎ 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
2024-03-20	-7.50	-13.50	-20.75	-24.50	-6.00	-7.25	-9.75	-11.00	-2.50	-3.75	-4.75	-1.25	-2.25	-1.00	-0.50	0.50
2024-03-19	-7.00	-12.75	-20.25	-23.25	-5.75	-7.50	-9.50	-10.50	-2.00	-3.00	-4.00	-1.00	-2.00	-1.00	-0.50	0.50
change	-0.50	-0.75	-0.50	-1.25	-0.25	0.25	-0.25	-0.50	-0.50	-0.75	-0.75	-0.25	-0.25	0.00	0.00	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
2024-03-20	-12.00	-19.50	-21.50	-2.00	-3.00	-2.50	-1.00	-0.50	-3.50	0.50	-2.50	-3.00	-7.00	-4.00	-3.00	-6.00
2024-03-19	-12.50	-20.00	-24.50	-4.50	-6.00	-5.50	-1.50	-1.00	-4.00	0.50	-2.50	-3.00	-7.00	-4.00	-3.00	-6.00
change	0.50	0.50	3.00	2.50	3.00	3.00	0.50	0.50	0.50	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
2024-03-20	-56.50	-62.50	-57.25	-55.75	-54.00	-56.00	-60.50	2024-03-20	-4.50	-7.75	-3.25	1.75	1.00	-0.75	-7.50	-8.50
2024-03-19	-57.50	-64.75	-61.75	-61.25	-59.75	-61.75	-66.25	2024-03-19	-4.00	-6.50	-2.50	1.75	1.00	-0.75	-7.50	-8.50
change	1.00	2.25	4.50	5.50	5.75	5.75	5.75	change	-0.50	-1.25	-0.75	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	104.62	113.02	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.8	32.3	고/저평	0.03	-0.01	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	13.88	17.31				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	22/03/24	22/03/24	22/03/24	22/03/24	22/03/24	22/03/24	22/03/24	22/03/24
	maturity	24/03/25	22/09/25	23/03/26	22/03/27	22/03/28	22/03/29	24/03/31	22/03/34
CCS	value	25/03/24	25/03/24	25/03/24	25/03/24	25/03/24	25/03/24	25/03/24	25/03/24
	maturity	25/03/25	25/09/25	25/03/26	25/03/27	27/03/28	26/03/29	25/03/31	27/03/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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