

Tradition Market Summary

22-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-21	3.6350	3.5725	3.5200	3.4375	3.3650	3.2925	3.2775	3.2650	3.2625	3.2650	3.2650	3.2700	3.2725	3.2925	3.2875	3.2025
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
change	0.0025	-0.0150	-0.0350	-0.0425	-0.0550	-0.0550	-0.0450	-0.0450	-0.0400	-0.0350	-0.0350	-0.0325	-0.0325	-0.0300	-0.0275	-0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-21	3.2850	3.2050	2.9350	2.8150	2.7350	2.7150	2.7100	2.7150	2.7150	2.6850	2.6650	2.6600	2.6450	2.6150	2.5850	2.5850
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
change	-0.0550	-0.0550	-0.0550	-0.0550	-0.0600	-0.0600	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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
2024-03-21	104.82	113.33	3.334	3.390	3.360	3.305	3.367	3.345	3.407	3.374	3.65	2754.86	904.29	1,322.40	879.31	-2640
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
change	0.17	0.32	-0.015	-0.032	-0.052	-0.060	-0.055	-0.045	-0.033	-0.026	0.01	64.72	12.84	-17.40	-4.49	50

◎ 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
2024-03-21	4.643	4.419	4.257	4.269	4.435	7.2219	39,781.37	16,401.84	2024-03-21	18.600	0.500	-1.250	-8.950	-8.000	-13.450	-17.150
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
change	0.039	0.022	0.009	-0.008	-0.019	0.0131	269.24	32.43	change	-2.000	-0.300	0.500	1.000	0.000	0.050	-0.150

◎ 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
2024-03-21	-8.25	-15.50	-22.75	-25.50	-7.25	-7.25	-8.75	-10.00	-1.50	-2.75	-2.75	-1.25	-1.25	0.00	0.75	0.75
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
change	-0.75	-2.00	-2.00	-1.00	-1.25	0.00	1.00	1.00	1.00	1.00	2.00	0.00	1.00	1.00	1.25	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
2024-03-21	-12.00	-20.00	-22.00	-2.00	-2.50	-2.00	-0.50	0.00	-3.00	0.50	-2.50	-3.00	-7.00	-4.00	-3.00	-6.00
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
change	0.00	-0.50	-0.50	0.00	0.50	0.50	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
2024-03-21	-58.50	-63.00	-57.75	-56.75	-55.00	-58.00	-62.75	2024-03-21	-6.25	-11.50	-5.25	2.00	1.50	-0.50	-7.00	-8.50
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
change	-2.00	-0.50	-0.50	-1.00	-1.00	-2.00	-2.25	change	-1.75	-3.75	-2.00	0.25	0.50	0.25	0.50	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	104.81	113.34	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	0.01	-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	16.2	21.9	12.3	16.7	13.6	18.5	13.6	11.62	13.89	17.33				

◎ Deal-slip DATE (not for ND IRS)

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

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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