

Tradition Market Summary

25-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-22	3.6325	3.5700	3.5150	3.4275	3.3500	3.2700	3.2500	3.2350	3.2300	3.2300	3.2300	3.2350	3.2400	3.2600	3.2550	3.1700
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
change	-0.0025	-0.0025	-0.0050	-0.0100	-0.0150	-0.0225	-0.0275	-0.0300	-0.0325	-0.0350	-0.0350	-0.0350	-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
2024-03-22	3.2850	3.2050	2.9350	2.8100	2.7300	2.7150	2.6900	2.6850	2.6800	2.6450	2.6150	2.6100	2.5950	2.5650	2.5350	2.5350
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
change	0.0000	0.0000	0.0000	-0.0050	-0.0050	0.0000	-0.0200	-0.0300	-0.0350	-0.0400	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
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
2024-03-22	104.88	113.74	3.333	3.380	3.350	3.287	3.345	3.322	3.364	3.349	3.65	2748.56	903.98	1,338.40	889.01	-2640
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
change	0.06	0.41	-0.001	-0.010	-0.010	-0.018	-0.022	-0.023	-0.043	-0.025	0.00	-6.30	-	0.31	16.00	9.70

◎ 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
2024-03-22	4.596	4.357	4.189	4.202	4.380	7.2778	39,475.90	16,428.82	2024-03-22	18.200	0.000	-1.700	-9.500	-8.700	-12.400	-17.900
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
change	-0.047	-0.062	-0.068	-0.067	-0.055	0.0559	-305.47	26.98	change	-0.400	-0.500	-0.450	-0.550	-0.700	1.050	-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
2024-03-22	-8.75	-16.50	-24.50	-28.00	-7.75	-8.00	-10.00	-11.50	-2.00	-3.50	-4.00	-1.50	-2.00	-0.50	0.50	1.00
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
change	-0.50	-1.00	-1.75	-2.50	-0.50	-0.75	-1.25	-1.50	-0.50	-0.75	-1.25	-0.25	-0.75	-0.50	-0.25	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
2024-03-22	-12.50	-20.50	-22.00	-1.50	-4.00	-4.50	-2.50	-3.00	-7.00	-0.50	-4.50	-4.00	-9.00	-5.00	-3.00	-6.00
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
change	-0.50	-0.50	0.00	0.50	-1.50	-2.50	-2.00	-3.00	-4.00	-1.00	-2.00	-1.00	-2.00	-1.00	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
2024-03-22	-58.00	-62.00	-55.50	-56.00	-55.00	-58.50	-64.50	2024-03-22	-6.25	-11.75	-5.50	2.00	1.50	-0.50	-7.00	-8.50
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
change	0.50	1.00	2.25	0.75	0.00	-0.50	-1.75	change	0.00	-0.25	-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	104.87	113.75	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	11.63	13.90	17.35				

◎ Deal-slip DATE (not for ND IRS)

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

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◎ Bloomberg : TRKW

Night Duty

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