

Tradition Market Summary

28-Mar-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-27	3.6200	3.5650	3.5100	3.4275	3.3600	3.2750	3.2500	3.2350	3.2300	3.2275	3.2275	3.2325	3.2350	3.2550	3.2500	3.1650
2024-03-26	3.6300	3.5750	3.5200	3.4400	3.3725	3.2900	3.2675	3.2550	3.2500	3.2550	3.2550	3.2600	3.2650	3.2850	3.2800	3.1950
change	-0.0100	-0.0100	-0.0100	-0.0125	-0.0125	-0.0150	-0.0175	-0.0200	-0.0200	-0.0275	-0.0275	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-03-27	3.3300	3.2500	2.9800	2.8500	2.7500	2.7300	2.7250	2.6950	2.6900	2.6550	2.6250	2.6200	2.6050	2.5750	2.5450	2.5450
2024-03-26	3.3250	3.2450	2.9750	2.8500	2.7550	2.7400	2.7200	2.7050	2.7000	2.6650	2.6350	2.6300	2.6150	2.5850	2.5550	2.5550
change	0.0050	0.0050	0.0050	0.0000	-0.0050	-0.0100	0.0050	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2024-03-27	104.89	113.70	3.349	3.367	3.352	3.287	3.337	3.314	3.375	3.365	3.63	2755.11	911.25	1,348.70	892.72	-2590
2024-03-26	104.82	113.38	3.343	3.384	3.365	3.302	3.362	3.345	3.412	3.398	3.64	2757.09	916.09	1,339.50	887.38	-2630
change	0.07	0.32	0.006	-0.017	-0.013	-0.015	-0.025	-0.031	-0.037	-0.033	-0.01	-1.98	-	4.84	9.20	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
2024-03-27	4.568	4.360	4.183	4.188	4.349	7.2578	39,760.08	16,399.52	2024-03-27	16.100	0.800	-1.200	-8.700	-7.900	-14.000	-20.000
2024-03-26	4.593	4.388	4.223	4.238	4.403	7.2489	39,282.33	16,315.70	2024-03-26	17.700	0.750	-1.200	-9.450	-9.000	-14.700	-20.300
change	-0.025	-0.028	-0.040	-0.050	-0.054	0.0089	477.75	83.82	change	-1.600	0.050	0.000	0.750	1.100	0.700	0.300

◎ 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
2024-03-27	-8.25	-15.00	-23.50	-27.50	-6.75	-8.50	-11.00	-12.50	-2.50	-4.00	-4.75	-1.50	-2.25	-0.75	0.00	0.75
2024-03-26	-8.00	-14.75	-23.00	-26.50	-6.75	-8.25	-10.50	-11.75	-2.25	-3.50	-3.50	-1.25	-1.25	0.00	1.00	1.00
change	-0.25	-0.25	-0.50	-1.00	0.00	-0.25	-0.50	-0.75	-0.25	-0.50	-1.25	-0.25	-1.00	-0.75	-1.00	-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
2024-03-27	-13.00	-23.00	-25.00	-2.00	-2.50	-5.50	-0.50	-3.50	-7.50	-3.00	-7.00	-4.00	-9.00	-5.00	-3.00	-6.00
2024-03-26	-12.50	-22.00	-23.50	-1.50	-3.50	-5.00	-2.00	-3.50	-7.50	-1.50	-5.50	-4.00	-9.00	-5.00	-3.00	-6.00
change	-0.50	-1.00	-1.50	-0.50	1.00	-0.50	1.50	0.00	0.00	-1.50	-1.50	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
2024-03-27	-53.00	-61.00	-54.50	-52.50	-54.00	-57.25	-63.00	2024-03-27	-5.50	-11.00	-5.50	2.00	1.50	-0.50	-7.00	-8.50
2024-03-26	-54.50	-61.75	-55.00	-54.75	-55.00	-59.00	-65.00	2024-03-26	-5.50	-11.00	-5.50	2.00	1.50	-0.50	-7.00	-8.50
change	1.50	0.75	0.50	2.25	1.00	1.75	2.00	change	0.00	0.00	0.00	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	113.64	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	0.06	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	29/03/24	29/03/24	29/03/24	29/03/24	29/03/24	29/03/24	29/03/24	29/03/24
	maturity	31/03/25	30/09/25	31/03/26	31/03/27	31/03/28	30/03/29	31/03/31	31/03/34
CCS	value	01/04/24	01/04/24	01/04/24	01/04/24	01/04/24	01/04/24	01/04/24	01/04/24
	maturity	01/04/25	01/10/25	01/04/26	01/04/27	03/04/28	02/04/29	01/04/31	03/04/34

◎ 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

◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

J.W Shim