

Tradition Market Summary

02-Apr-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-01	3.6000	3.5475	3.5050	3.4200	3.3525	3.2725	3.2475	3.2325	3.2275	3.2225	3.2200	3.2250	3.2250	3.2450	3.2400	3.1600
2024-03-29	3.6175	3.5650	3.5200	3.4475	3.3800	3.3000	3.2750	3.2575	3.2525	3.2475	3.2475	3.2525	3.2550	3.2750	3.2700	3.1900
change	-0.0175	-0.0175	-0.0150	-0.0275	-0.0275	-0.0275	-0.0275	-0.0250	-0.0250	-0.0250	-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
2024-04-01	3.3400	3.2600	2.9950	2.8900	2.8000	2.7700	2.7500	2.7150	2.7100	2.6800	2.6500	2.6450	2.6300	2.6000	2.5700	2.5700
2024-03-29	3.3650	3.2850	3.0200	2.8900	2.7950	2.7700	2.7700	2.7350	2.7300	2.7000	2.6700	2.6650	2.6500	2.6200	2.5900	2.5900
change	-0.0250	-0.0250	-0.0250	0.0000	0.0050	0.0000	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2024-04-01	104.86	113.64	3.322	3.350	3.343	3.292	3.337	3.320	3.376	3.350	3.63	2747.86	912.45	1,349.40	893.83	-2620
2024-03-29	104.78	113.39	3.339	3.369	3.363	3.318	3.363	3.345	3.402	3.378	3.64	2746.63	905.50	1,347.20	890.29	-2630
change	0.08	0.25	-0.017	-0.019	-0.020	-0.026	-0.026	-0.025	-0.026	-0.028	-0.01	1.23	6.95	2.20	3.54	10

◎ 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
2024-04-01	4.711	4.515	4.327	4.317	4.452	7.2594	39,566.85	16,396.83	2024-04-01	18.300	0.950	-1.950	-8.950	-8.750	-15.100	-19.000
2024-03-29	4.628	4.417	4.219	4.206	4.349	7.2550	39,807.37	16,379.46	2024-03-29	18.100	1.700	-1.800	-8.800	-8.750	-14.700	-18.800
change	0.083	0.098	0.108	0.111	0.103	0.0044	-240.52	17.37	change	0.200	-0.750	-0.150	-0.150	0.000	-0.400	-0.200

◎ 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
2024-04-01	-8.50	-15.25	-23.25	-27.25	-6.75	-8.00	-10.50	-12.00	-2.50	-4.00	-5.00	-1.50	-2.50	-1.00	-0.75	0.25
2024-03-29	-7.25	-14.00	-22.00	-26.25	-6.75	-8.00	-10.50	-12.25	-2.50	-4.25	-5.25	-1.75	-2.75	-1.00	-0.25	0.75
change	-1.25	-1.25	-1.25	-1.00	0.00	0.00	0.00	0.25	0.00	0.25	0.25	0.25	0.25	0.00	-0.50	-0.50

◎ 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
2024-04-01	-10.50	-19.50	-22.50	-3.00	-5.00	-8.50	-2.00	-5.50	-9.00	-3.50	-7.00	-3.50	-8.50	-5.00	-3.00	-6.00
2024-03-29	-13.00	-22.50	-25.00	-2.50	-2.50	-6.00	0.00	-3.50	-7.00	-3.50	-7.00	-3.50	-8.50	-5.00	-3.00	-6.00
change	2.50	3.00	2.50	-0.50	-2.50	-2.50	-2.00	-2.00	-2.00	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
2024-04-01	-51.00	-55.25	-50.25	-49.75	-51.75	-54.25	-59.50	2024-04-01	-5.25	-9.50	-4.25	2.00	1.50	-0.50	-6.50	-8.00
2024-03-29	-50.00	-58.50	-53.00	-50.50	-52.25	-54.75	-60.50	2024-03-29	-5.25	-9.75	-4.50	2.00	1.50	-0.50	-6.50	-8.00
change	-1.00	3.25	2.75	0.75	0.50	0.50	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	104.85	113.62	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	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	03/04/24	03/04/24	03/04/24	03/04/24	03/04/24	03/04/24	03/04/24	03/04/24
	maturity	03/04/24	10/10/25	03/04/26	05/04/27	03/04/28	03/04/29	03/04/31	03/04/34
CCS	value	04/04/24	04/04/24	04/04/24	04/04/24	04/04/24	04/04/24	04/04/24	04/04/24
	maturity	04/04/25	10/10/25	06/04/26	05/04/27	04/04/28	04/04/29	04/04/31	04/04/34

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◎ Bloomberg : TRKW

Night Duty

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