

Tradition Market Summary

04-Apr-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-03	3.6000	3.5475	3.5100	3.4375	3.3800	3.3200	3.2975	3.2850	3.2800	3.2775	3.2800	3.2900	3.2950	3.3150	3.3100	3.2300
2024-04-02	3.6025	3.5500	3.5100	3.4375	3.3750	3.3100	3.2825	3.2650	3.2575	3.2500	3.2500	3.2600	3.2650	3.2850	3.2800	3.2000
change	-0.0025	-0.0025	0.0000	0.0000	0.0050	0.0100	0.0150	0.0200	0.0225	0.0275	0.0300	0.0300	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
2024-04-03	3.2350	3.1550	3.0250	2.8800	2.7800	2.7500	2.7300	2.7100	2.7050	2.6750	2.6450	2.6400	2.6250	2.5950	2.5650	2.5650
2024-04-02	3.3750	3.2950	3.0250	2.9100	2.8250	2.7900	2.7700	2.7450	2.7400	2.7100	2.6800	2.6750	2.6600	2.6300	2.6000	2.6000
change	-0.1400	-0.1400	0.0000	-0.0300	-0.0450	-0.0400	-0.0400	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2024-04-03	104.73	112.93	3.332	3.362	3.352	3.327	3.384	3.372	3.450	3.388	3.62	2706.97	879.96	1,348.90	888.63	-2650
2024-04-02	104.74	113.13	3.323	3.370	3.375	3.325	3.376	3.362	3.425	3.375	3.63	2753.16	891.59	1,352.10	892.63	-2670
change	-0.01	-0.20	0.009	-0.008	-0.023	0.002	0.008	0.010	0.025	0.013	-0.01	-46.19	-11.63	-3.20	-4.00	20

◎ 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
2024-04-03	4.672	4.489	4.331	4.351	4.512	7.2494	39,127.14	16,277.46	2024-04-03	17.800	2.800	-0.700	-8.650	-8.700	-15.500	-15.800
2024-04-02	4.693	4.509	4.343	4.353	4.497	7.2556	39,170.24	16,240.45	2024-04-02	18.700	0.000	-1.500	-9.350	-9.700	-16.000	-17.500
change	-0.021	-0.020	-0.012	-0.002	0.015	-0.0062	-43.10	37.01	change	-0.900	2.800	0.800	0.700	1.000	0.500	1.700

◎ 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
2024-04-03	-7.25	-13.00	-19.00	-22.50	-5.75	-6.00	-8.25	-9.50	-2.25	-3.50	-4.25	-1.25	-2.00	-0.75	1.00	1.75
2024-04-02	-7.25	-13.50	-20.00	-24.50	-6.25	-6.50	-9.25	-11.00	-2.75	-4.50	-6.00	-1.75	-3.25	-1.50	0.00	1.50
change	0.00	0.50	1.00	2.00	0.50	0.50	1.00	1.50	0.50	1.00	1.75	0.50	1.25	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
2024-04-03	-14.50	-24.50	-27.50	-3.00	-5.00	-7.00	-2.00	-4.00	-7.50	-2.00	-5.50	-3.50	-8.50	-5.00	-3.00	-6.00
2024-04-02	-11.50	-20.00	-23.50	-3.50	-5.50	-8.00	-2.00	-4.50	-8.00	-2.50	-6.00	-3.50	-8.50	-5.00	-3.00	-6.00
change	-3.00	-4.50	-4.00	0.50	0.50	1.00	0.00	0.50	0.50	0.50	0.50	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
2024-04-03	-48.50	-60.00	-57.00	-56.75	-57.50	-60.25	-67.00	2024-04-03	-5.25	-9.00	-3.75	2.00	1.50	-0.50	-6.50	-8.00
2024-04-02	-48.50	-55.00	-52.00	-51.25	-52.00	-54.00	-60.50	2024-04-02	-5.25	-9.25	-4.00	2.00	1.50	-0.50	-6.50	-8.00
change	0.00	-5.00	-5.00	-5.50	-5.50	-6.25	-6.50	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	104.73	112.95	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	0.00	-0.02	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	13.88	17.30				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	05/04/24	05/04/24	05/04/24	05/04/24	05/04/24	05/04/24	05/04/24	05/04/24
	maturity	07/04/25	10/10/25	06/04/26	05/04/27	05/04/28	05/04/29	07/04/31	05/04/34
CCS	value	08/04/24	08/04/24	08/04/24	08/04/24	08/04/24	08/04/24	08/04/24	08/04/24
	maturity	08/04/25	10/10/25	08/04/26	08/04/27	10/04/28	09/04/29	08/04/31	10/04/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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