

Tradition Market Summary

05-Apr-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-04	3.5975	3.5450	3.5125	3.4400	3.3825	3.3225	3.3025	3.2900	3.2850	3.2875	3.2875	3.2975	3.3025	3.3200	3.3200	3.2350
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
change	-0.0025	-0.0025	0.0025	0.0025	0.0025	0.0025	0.0050	0.0050	0.0050	0.0100	0.0075	0.0075	0.0075	0.0050	0.0100	0.0050
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-04	3.2250	3.1450	3.0150	2.8700	2.7750	2.7450	2.7300	2.7100	2.7050	2.6750	2.6450	2.6400	2.6250	2.5950	2.5650	2.5650
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
change	-0.0100	-0.0100	-0.0100	-0.0100	-0.0050	-0.0050	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off	4.5	4.5	4.5	5.0	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
2024-04-04	104.72	112.86	3.333	3.363	3.351	3.336	3.391	3.384	3.459	3.404	3.62	2742.00	882.90	1,347.10	893.59	-2660
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
change	-0.01	-0.07	0.001	0.001	-0.001	0.009	0.007	0.012	0.009	0.016	0.00	35.03	2.94	-1.80	4.96	-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
2024-04-04	4.645	4.455	4.294	4.307	4.470	7.2501	38,596.98	16,049.08	2024-04-04	17.950	3.150	-1.350	-8.850	-9.400	-15.650	-16.900
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
change	-0.027	-0.034	-0.037	-0.044	-0.042	0.0007	-530.16	-228.38	change	0.150	0.350	-0.650	-0.200	-0.700	-0.150	-1.100

◎ 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
2024-04-04	-7.25	-13.00	-19.00	-22.25	-5.75	-6.00	-8.00	-9.25	-2.00	-3.25	-3.50	-1.25	-1.50	-0.25	1.25	1.50
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
change	0.00	0.00	0.00	0.25	0.00	0.00	0.25	0.25	0.25	0.25	0.75	0.00	0.50	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
2024-04-04	-14.50	-24.00	-27.00	-3.00	-4.50	-6.50	-1.50	-3.50	-7.00	-2.00	-5.50	-3.50	-8.50	-5.00	-3.00	-6.00
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
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
2024-04-04	-49.75	-60.75	-57.75	-57.25	-58.00	-61.25	-67.75	2024-04-04	-5.25	-8.50	-3.25	1.75	1.75	0.00	-6.75	-8.50
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
change	-1.25	-0.75	-0.75	-0.50	-0.50	-1.00	-0.75	change	0.00	0.50	0.50	-0.25	0.25	0.50	-0.25	-0.50

◎ 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	104.70	112.88	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.8	32.3	고/저평	0.02	-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	16.1	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	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
CCS	value	09/04/24	09/04/24	09/04/24	09/04/24	09/04/24	09/04/24	09/04/24	09/04/24
	maturity	09/04/25	10/10/25	09/04/26	09/04/27	10/04/28	09/04/29	09/04/31	10/04/34

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◎ Bloomberg : TRKW

Night Duty

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