

Tradition Market Summary

08-Apr-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-05	3.5850	3.5350	3.5025	3.4300	3.3750	3.3150	3.2925	3.2800	3.2750	3.2725	3.2725	3.2825	3.2875	3.3050	3.3100	3.2250
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
change	-0.0125	-0.0100	-0.0100	-0.0100	-0.0075	-0.0075	-0.0100	-0.0100	-0.0100	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0100	-0.0100
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-05	3.2000	3.1200	2.9900	2.8450	2.7500	2.7150	2.7100	2.6900	2.6850	2.6550	2.6250	2.6200	2.6050	2.5750	2.5450	2.5450
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
change	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0300	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2024-04-05	104.74	113.05	3.326	3.354	3.335	3.330	3.380	3.372	3.435	3.390	3.58	2714.21	872.29	1,352.80	892.30	-2670
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
change	0.02	0.19	-0.007	-0.009	-0.016	-0.006	-0.011	-0.012	-0.024	-0.014	-0.04	-27.79	-	10.61	5.70	-1.29

◎ 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
2024-04-05	4.750	4.562	4.391	4.402	4.551	7.2506	38,904.04	16,248.52	2024-04-05	17.650	4.000	-1.500	-8.750	-9.200	-14.750	-16.500
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
change	0.105	0.107	0.097	0.095	0.081	0.0005	307.06	199.44	change	-0.300	0.850	-0.150	0.100	0.200	0.900	0.400

◎ 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
2024-04-05	-7.25	-12.75	-18.75	-22.25	-5.50	-6.00	-8.25	-9.50	-2.25	-3.50	-4.25	-1.25	-2.00	-0.75	0.75	1.50
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
change	0.00	0.25	0.25	0.00	0.25	0.00	-0.25	-0.25	-0.25	-0.25	-0.75	0.00	-0.50	-0.50	-0.50	0.00

◎ 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
2024-04-05	-14.50	-24.00	-27.50	-3.50	-4.00	-6.00	-0.50	-2.50	-6.00	-2.00	-5.50	-3.50	-8.50	-5.00	-3.00	-6.00
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
change	0.00	0.00	-0.50	-0.50	0.50	0.50	1.00	1.00	1.00	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
2024-04-05	-51.25	-62.50	-60.00	-58.25	-59.00	-61.75	-68.25	2024-04-05	-5.00	-8.25	-3.25	1.75	2.25	0.50	-6.25	-8.50
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
change	-1.50	-1.75	-2.25	-1.00	-1.00	-0.50	-0.50	change	0.25	0.25	0.00	0.00	0.50	0.50	0.50	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	104.71	113.09	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	0.03	-0.04	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	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
CCS	value	11/04/24	11/04/24	11/04/24	11/04/24	11/04/24	11/04/24	11/04/24	11/04/24
	maturity	11/04/25	14/04/25	13/04/26	12/04/27	11/04/28	11/04/29	11/04/31	11/04/34

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◎ Bloomberg : TRKW

Night Duty

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