

Tradition Market Summary

15-Apr-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-12	3.5550	3.5300	3.5175	3.4800	3.4575	3.4150	3.4050	3.4050	3.4000	3.3950	3.3950	3.4000	3.4050	3.4275	3.4350	3.3400
2024-04-11	3.5800	3.5700	3.5700	3.5350	3.5150	3.4750	3.4625	3.4600	3.4550	3.4500	3.4500	3.4550	3.4600	3.4825	3.4900	3.4000
change	-0.0250	-0.0400	-0.0525	-0.0550	-0.0575	-0.0600	-0.0575	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0600
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-12	3.2700	3.1900	3.0600	2.9450	2.8600	2.8400	2.8250	2.8300	2.8250	2.7950	2.7650	2.7600	2.7450	2.7150	2.6850	2.6850
2024-04-11	3.3100	3.2300	3.1000	2.9900	2.9100	2.8900	2.8750	2.8800	2.8750	2.8450	2.8150	2.8100	2.7950	2.7650	2.7350	2.7350
change	-0.0400	-0.0400	-0.0400	-0.0450	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
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
2024-04-12	104.43	112.11	3.361	3.412	3.410	3.397	3.447	3.452	3.537	3.450	3.56	2681.82	860.47	1,375.40	903.78	-2840
2024-04-11	104.23	111.60	3.379	3.470	3.475	3.460	3.517	3.510	3.587	3.490	3.57	2706.96	858.10	1,364.10	893.61	-2790
change	0.20	0.51	-0.018	-0.058	-0.065	-0.063	-0.070	-0.058	-0.050	-0.040	-0.01	-25.14	2.37	11.30	10.17	-50

◎ 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
2024-04-12	4.894	4.726	4.553	4.518	4.623	7.2641	37,983.24	16,175.09	2024-04-12	15.650	4.750	1.800	-4.200	-4.700	-13.200	-11.000
2024-04-11	4.952	4.794	4.626	4.584	4.675	7.2550	38,459.08	16,442.20	2024-04-11	19.100	4.000	1.500	-5.450	-5.000	-12.700	-9.000
change	-0.058	-0.068	-0.073	-0.066	-0.052	0.0091	- 475.84	- 267.11	change	-3.450	0.750	0.300	1.250	0.300	-0.500	-2.000

◎ 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
2024-04-12	-3.75	-6.00	-10.25	-11.25	-2.25	-4.25	-5.25	-5.25	-1.00	-1.00	-2.00	0.00	-1.00	-1.00	0.00	1.00
2024-04-11	-3.50	-5.50	-9.50	-11.00	-2.00	-4.00	-5.25	-5.50	-1.25	-1.50	-2.50	-0.25	-1.25	-1.00	0.00	1.00
change	-0.25	-0.50	-0.75	-0.25	-0.25	-0.25	0.00	0.25	0.25	0.50	0.50	0.25	0.25	0.00	0.00	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
2024-04-12	-11.50	-20.00	-22.00	-2.00	-3.50	-3.00	-1.50	-1.00	-4.50	0.50	-3.00	-3.50	-8.50	-5.00	-3.00	-6.00
2024-04-11	-11.00	-19.00	-21.00	-2.00	-3.50	-3.00	-1.50	-1.00	-4.50	0.50	-3.00	-3.50	-8.50	-5.00	-3.00	-6.00
change	-0.50	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-04-12	-45.75	-59.75	-57.50	-58.00	-57.50	-60.00	-66.00	2024-04-12	-2.50	-3.75	-1.25	2.25	3.00	0.75	-6.50	-9.50
2024-04-11	-47.00	-60.50	-58.50	-58.75	-58.00	-60.50	-66.50	2024-04-11	-1.00	-1.00	0.00	2.25	3.00	0.75	-6.00	-9.00
change	1.25	0.75	1.00	0.75	0.50	0.50	0.50	change	-1.50	-2.75	-1.25	0.00	0.00	0.00	-0.50	-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	104.47	112.19	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.3	고/저평	-0.04	-0.08	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	18.4	13.6	11.61	13.83	17.22				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/04/24	16/04/24	16/04/24	16/04/24	16/04/24	16/04/24	16/04/24	16/04/24
	maturity	16/04/25	16/10/25	16/04/26	16/04/27	17/04/28	16/04/29	16/04/31	17/04/34
CCS	value	17/04/24	17/04/24	17/04/24	17/04/24	17/04/24	17/04/24	17/04/24	17/04/24
	maturity	17/04/25	17/10/25	17/04/26	19/04/27	17/04/28	17/04/29	17/04/31	17/04/34

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◎ Bloomberg : TRKW

Night Duty

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