

Tradition Market Summary

18-Apr-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-17	3.5625	3.5425	3.5375	3.5150	3.4975	3.4725	3.4700	3.4750	3.4750	3.4750	3.4750	3.4825	3.4875	3.5050	3.5050	3.4025
2024-04-16	3.5675	3.5475	3.5450	3.5300	3.5175	3.4925	3.4900	3.4900	3.4900	3.4900	3.4875	3.4925	3.5000	3.5200	3.5300	3.4350
change	-0.0050	-0.0050	-0.0075	-0.0150	-0.0200	-0.0200	-0.0200	-0.0150	-0.0150	-0.0150	-0.0125	-0.0100	-0.0125	-0.0150	-0.0250	-0.0325
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-17	3.1850	3.1050	2.9750	2.8900	2.8250	2.8550	2.8750	2.9200	2.9150	2.8850	2.8550	2.8500	2.8350	2.8050	2.7750	2.7750
2024-04-16	3.2000	3.1200	2.9900	2.8850	2.8200	2.8200	2.8250	2.8500	2.8450	2.8150	2.7850	2.7800	2.7650	2.7350	2.7050	2.7050
change	-0.0150	-0.0150	-0.0150	0.0050	0.0050	0.0350	0.0500	0.0700	0.0700	0.0700	0.0700	0.0700	0.0700	0.0700	0.0700	0.0700
on/off	4.5	4.5	4.5	5.0	5.0	5.0	5.5	5.5	5.5	5.5	5.5	7.5	7.5	6.5	7.5	7.5

◎ 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
2024-04-17	104.20	111.30	3.387	3.461	3.465	3.465	3.524	3.532	3.625	3.525	3.55	2584.18	833.03	1,386.80	895.99	-2990
2024-04-16	104.16	111.25	3.385	3.461	3.472	3.470	3.529	3.539	3.627	3.530	3.56	2609.63	832.81	1,394.50	900.89	-2990
change	0.04	0.05	0.002	0.000	-0.007	-0.005	-0.005	-0.007	-0.002	-0.005	-0.01	-25.45	0.22	- 7.70	-4.90	0

◎ 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
2024-04-17	4.934	4.769	4.619	4.589	4.703	7.2442	37,753.31	15,683.37	2024-04-17	15.050	3.250	0.750	-5.400	-5.700	-13.750	-12.250
2024-04-16	4.985	4.843	4.698	4.669	4.766	7.2650	37,798.97	15,865.25	2024-04-16	16.000	4.550	2.250	-3.900	-4.900	-12.700	-9.500
change	-0.051	-0.074	-0.079	-0.080	-0.063	-0.0208	- 45.66	- 181.88	change	-0.950	-1.300	-1.500	-1.500	-0.800	-1.050	-2.750

◎ 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
2024-04-17	-2.25	-4.00	-6.50	-6.25	-1.75	-2.50	-2.75	-2.25	-0.25	0.25	0.25	0.50	0.50	0.00	1.25	1.25
2024-04-16	-1.50	-2.75	-5.25	-5.50	-1.25	-2.50	-2.75	-2.75	-0.25	-0.25	-0.25	0.00	0.00	0.00	1.00	1.00
change	-0.75	-1.25	-1.25	-0.75	-0.50	0.00	0.00	0.50	0.00	0.50	0.50	0.50	0.50	0.00	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
2024-04-17	-8.50	-15.00	-12.00	3.00	5.00	9.50	2.00	6.50	3.00	4.50	1.00	-3.50	-8.50	-5.00	-3.00	-6.00
2024-04-16	-10.50	-17.00	-17.00	0.00	0.50	3.00	0.50	3.00	-0.50	2.50	-1.00	-3.50	-8.50	-5.00	-3.00	-6.00
change	2.00	2.00	5.00	3.00	4.50	6.50	1.50	3.50	3.50	2.00	2.00	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
2024-04-17	-56.25	-67.25	-61.75	-59.50	-55.50	-59.00	-65.25	2024-04-17	-2.00	-2.50	-0.50	1.75	1.75	0.00	-8.50	-10.25
2024-04-16	-55.50	-69.75	-67.25	-66.50	-64.00	-67.50	-73.50	2024-04-16	-2.00	-2.25	-0.25	2.00	3.00	1.00	-6.50	-9.50
change	-0.75	2.50	5.50	7.00	8.50	8.50	8.25	change	0.00	-0.25	-0.25	-0.25	-1.25	-1.00	-2.00	-0.75

◎ 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	104.26	111.37	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.0	14.8	19.3	23.8	32.2	고/저평	-0.06	-0.07	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	21.8	12.3	16.6	13.5	18.4	13.6	11.60	13.82	17.20				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	19/04/24	19/04/24	19/04/24	19/04/24	19/04/24	19/04/24	19/04/24	19/04/24
	maturity	21/04/25	20/10/25	20/04/26	19/04/27	19/04/28	19/04/29	21/04/31	19/04/34
CCS	value	22/04/24	22/04/24	22/04/24	22/04/24	22/04/24	22/04/24	22/04/24	22/04/24
	maturity	22/04/25	22/10/25	22/04/26	22/04/27	24/04/28	23/04/29	22/04/31	24/04/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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