

Tradition Market Summary

19-Apr-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-18	3.5550	3.5350	3.5250	3.4950	3.4700	3.4250	3.4225	3.4200	3.4200	3.4200	3.4200	3.4250	3.4300	3.4450	3.4425	3.3300
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
change	-0.0075	-0.0075	-0.0125	-0.0200	-0.0275	-0.0475	-0.0475	-0.0550	-0.0550	-0.0550	-0.0550	-0.0575	-0.0575	-0.0600	-0.0625	-0.0725
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-18	3.1450	3.1000	2.9700	2.8650	2.7850	2.8100	2.8500	2.9050	2.8950	2.8650	2.8350	2.8300	2.8150	2.7850	2.7550	2.7550
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
change	-0.0400	-0.0050	-0.0050	-0.0250	-0.0400	-0.0450	-0.0250	-0.0150	-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	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
2024-04-18	104.35	111.90	3.387	3.438	3.440	3.430	3.492	3.498	3.565	3.475	3.55	2634.70	855.65	1,372.90	892.54	-2970
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
change	0.15	0.60	0.000	-0.023	-0.025	-0.035	-0.032	-0.034	-0.060	-0.050	0.00	50.52	22.62	-13.90	-3.45	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
2024-04-18	4.990	4.826	4.680	4.637	4.735	7.2509	37,775.38	15,601.50	2024-04-18	13.800	3.000	-0.500	-6.950	-7.800	-13.500	-14.500
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
change	0.056	0.057	0.061	0.048	0.032	0.0067	22.07	-81.87	change	-1.250	-0.250	-1.250	-1.550	-2.100	0.250	-2.250

◎ 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
2024-04-18	-3.00	-5.50	-10.00	-10.50	-2.50	-4.50	-4.75	-5.00	-0.25	-0.50	-0.50	-0.25	-0.25	0.00	1.00	1.00
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
change	-0.75	-1.50	-3.50	-4.25	-0.75	-2.00	-2.00	-2.75	0.00	-0.75	-0.75	-0.75	-0.75	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
2024-04-18	-10.50	-18.50	-16.00	2.50	6.50	12.00	4.00	9.50	5.50	5.50	1.50	-4.00	-9.00	-5.00	-3.00	-6.00
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
change	-2.00	-3.50	-4.00	-0.50	1.50	2.50	2.00	3.00	2.50	1.00	0.50	-0.50	-0.50	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
2024-04-18	-55.50	-68.50	-61.50	-57.25	-51.50	-55.50	-61.50	2024-04-18	-2.00	-3.00	-1.00	1.50	1.25	-0.25	-10.00	-11.25
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
change	0.75	-1.25	0.25	2.25	4.00	3.50	3.75	change	0.00	-0.50	-0.50	-0.25	-0.50	-0.25	-1.50	-1.00

◎ 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	104.36	111.92	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.2	고/저평	-0.01	-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	21.8	12.3	16.7	13.5	18.4	13.6	11.61	13.84	17.26				

◎ Deal-slip DATE (not for ND IRS)

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

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◎ Bloomberg : TRKW

Night Duty

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