

Tradition Market Summary

24-Apr-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-23	3.5975	3.6000	3.6025	3.5725	3.5425	3.5025	3.4925	3.4925	3.4900	3.4900	3.4925	3.4950	3.4975	3.5125	3.5100	3.3975
2024-04-22	3.5950	3.6000	3.6100	3.5825	3.5550	3.5200	3.5050	3.5025	3.5025	3.5025	3.5050	3.5100	3.5125	3.5275	3.5250	3.4125
change	0.0025	0.0000	-0.0075	-0.0100	-0.0125	-0.0175	-0.0125	-0.0100	-0.0125	-0.0125	-0.0125	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-23	3.1550	3.1100	2.9800	2.8850	2.8150	2.8100	2.8350	2.8850	2.8700	2.8400	2.8100	2.8050	2.8100	2.7800	2.7500	2.7500
2024-04-22	3.1650	3.1200	2.9900	2.8900	2.8200	2.8150	2.8600	2.9200	2.9050	2.8750	2.8450	2.8400	2.8450	2.8150	2.7850	2.7850
change	-0.0100	-0.0100	-0.0100	-0.0050	-0.0050	-0.0050	-0.0250	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2024-04-23	104.13	111.24	3.431	3.478	3.497	3.487	3.554	3.560	3.635	3.560	3.56	2623.02	845.44	1,378.30	888.75	-2980
2024-04-22	104.06	110.99	3.433	3.495	3.520	3.510	3.578	3.585	3.652	3.555	3.56	2629.44	845.82	1,379.20	891.27	-2980
change	0.07	0.25	-0.002	-0.017	-0.023	-0.023	-0.024	-0.025	-0.017	0.005	0.00	-6.42	-0.38	-0.90	-2.52	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
2024-04-23	4.937	4.773	4.633	4.607	4.730	7.2611	38,503.69	15,696.64	2024-04-23	17.150	4.550	1.550	-6.150	-6.750	-13.750	-16.250
2024-04-22	4.973	4.801	4.652	4.611	4.715	7.2505	38,239.98	15,451.31	2024-04-22	17.700	3.500	1.000	-7.300	-8.250	-13.950	-14.250
change	-0.036	-0.028	-0.019	-0.004	0.015	0.0106	263.71	245.33	change	-0.550	1.050	0.550	1.150	1.500	0.200	-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
2024-04-23	-3.00	-6.00	-10.00	-11.00	-3.00	-4.00	-5.00	-5.00	-1.00	-1.00	-1.25	0.00	-0.25	-0.25	0.50	0.75
2024-04-22	-2.75	-5.50	-9.00	-10.75	-2.75	-3.50	-5.00	-5.25	-1.50	-1.75	-1.75	-0.25	-0.25	0.00	1.00	1.00
change	-0.25	-0.50	-1.00	-0.25	-0.25	-0.50	0.00	0.25	0.50	0.75	0.50	0.25	0.00	-0.25	-0.50	-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
2024-04-23	-9.50	-16.50	-17.00	-0.50	2.00	7.00	2.50	7.50	3.00	5.00	0.50	-4.50	-7.50	-3.00	-3.00	-6.00
2024-04-22	-10.00	-17.00	-17.50	-0.50	4.00	10.00	4.50	10.50	6.00	6.00	1.50	-4.50	-7.50	-3.00	-3.00	-6.00
change	0.50	0.50	0.50	0.00	-2.00	-3.00	-2.00	-3.00	-3.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2024-04-23	-62.25	-72.75	-69.25	-65.75	-60.75	-65.00	-68.75	2024-04-23	0.25	0.50	0.25	1.50	1.25	-0.25	-10.00	-11.25
2024-04-22	-62.00	-73.50	-70.50	-64.50	-58.25	-62.75	-66.75	2024-04-22	0.50	1.50	1.00	1.50	1.25	-0.25	-10.00	-11.25
change	-0.25	0.75	1.25	-1.25	-2.50	-2.25	-2.00	change	-0.25	-1.00	-0.75	0.00	0.00	0.00	0.00	0.00

◎ Duration

								(vard)			2024 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	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	104.18	111.26	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	11.61	13.82	17.21				

◎ Deal-slip DATE (not for ND IRS)

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

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

J.W Shim