

Tradition Market Summary

02-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-30	3.6000	3.6100	3.6200	3.5950	3.5675	3.5275	3.5250	3.5200	3.5175	3.5175	3.5175	3.5200	3.5250	3.5350	3.5325	3.3950
2024-04-29	3.6000	3.6100	3.6200	3.6000	3.5750	3.5550	3.5600	3.5550	3.5550	3.5550	3.5550	3.5600	3.5650	3.5750	3.5725	3.4350
change	0.0000	0.0000	0.0000	-0.0050	-0.0075	-0.0275	-0.0350	-0.0350	-0.0375	-0.0375	-0.0375	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-04-30	3.2250	3.1800	3.0500	2.9950	2.9400	2.9300	2.9300	2.9550	2.9400	2.9100	2.8800	2.8750	2.8800	2.8500	2.8200	2.8200
2024-04-29	3.2250	3.1800	3.0500	2.9950	2.9450	2.9450	2.9450	2.9700	2.9550	2.9250	2.8950	2.8900	2.8950	2.8650	2.8350	2.8350
change	0.0000	0.0000	0.0000	0.0000	-0.0050	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off	4.5	4.5	4.5	5.0	5.0	5.0	5.5	5.5	5.5	5.5	5.5	5.5	5.5	5.5	5.0	5.0

◎ 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
2024-04-30	104.07	111.00	3.446	3.505	3.517	3.525	3.577	3.585	3.650	3.562	3.57	2692.06	868.93	1,382.00	894.56	-2900
2024-04-29	104.01	110.65	3.449	3.508	3.525	3.537	3.605	3.612	3.690	3.602	3.57	2687.44	869.72	1,377.00	881.32	-2940
change	0.06	0.35	-0.003	-0.003	-0.008	-0.012	-0.028	-0.027	-0.040	-0.040	0.00	4.62	-0.79	5.00	13.24	40

◎ 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
2024-05-01	4.968	4.818	4.660	4.641	4.759	7.2344	37,903.29	15,605.48	2024-04-30	17.400	5.050	0.250	-5.200	-6.500	-12.500	-16.700
2024-04-29	4.979	4.811	4.643	4.612	4.730	7.2435	38,386.09	15,983.08	2024-04-29	17.100	5.000	1.800	-4.500	-5.700	-12.500	-16.700
change	-0.011	0.007	0.017	0.029	0.029	-0.0091	-482.80	-377.60	change	0.300	0.050	-1.550	-0.700	-0.800	0.000	0.000

◎ 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
2024-04-30	-2.50	-5.25	-9.25	-10.00	-2.75	-4.00	-4.25	-4.75	-0.25	-0.75	-1.00	-0.50	-0.75	-0.25	0.50	0.75
2024-04-29	-2.00	-4.50	-6.50	-6.50	-2.50	-2.00	-1.50	-2.00	0.50	0.00	0.00	-0.50	-0.50	0.00	1.00	1.00
change	-0.50	-0.75	-2.75	-3.50	-0.25	-2.00	-2.75	-2.75	-0.75	-0.75	-1.00	0.00	-0.25	-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
2024-04-30	-5.50	-11.00	-12.00	-1.00	-1.00	1.50	0.00	2.50	-2.00	2.50	-2.00	-4.50	-7.50	-3.00	-3.00	-6.00
2024-04-29	-5.50	-10.50	-10.50	0.00	0.00	2.50	0.00	2.50	-2.00	2.50	-2.00	-4.50	-7.50	-3.00	-3.00	-6.00
change	0.00	-0.50	-1.50	-1.00	-1.00	-1.00	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
2024-04-30	-57.00	-62.75	-59.75	-59.50	-56.50	-60.75	-64.50	2024-04-30	1.00	2.00	1.00	1.00	0.75	-0.25	-13.00	-13.75
2024-04-29	-57.00	-63.00	-61.00	-61.50	-58.50	-63.00	-67.00	2024-04-29	1.00	2.00	1.00	1.00	0.75	-0.25	-13.00	-13.75
change	0.00	0.25	1.25	2.00	2.00	2.25	2.50	change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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	104.10	111.12	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.0	14.7	19.3	23.8	32.2	고/저평	-0.03	-0.12	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	17.24				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	03/05/24	03/05/24	03/05/24	03/05/24	03/05/24	03/05/24	03/05/24	03/05/24
	maturity	07/05/25	03/11/25	04/05/26	03/05/27	03/05/28	03/05/29	06/05/31	03/05/34
CCS	value	07/05/24	07/05/24	07/05/24	07/05/24	07/05/24	07/05/24	07/05/24	07/05/24
	maturity	07/05/25	07/11/25	07/05/26	07/05/27	08/05/28	08/05/29	07/05/31	08/05/34

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◎ Bloomberg : TRKW

Night Duty

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