

Tradition Market Summary

07-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-03	3.5975	3.5950	3.5900	3.5650	3.5400	3.5000	3.4925	3.4850	3.4825	3.4825	3.4825	3.4850	3.4875	3.4975	3.4950	3.3425
2024-05-02	3.5900	3.5950	3.6000	3.5750	3.5500	3.5100	3.5050	3.5000	3.5000	3.5000	3.5025	3.5050	3.5100	3.5200	3.5175	3.3800
change	0.0075	0.0000	-0.0100	-0.0100	-0.0100	-0.0100	-0.0125	-0.0150	-0.0175	-0.0175	-0.0200	-0.0200	-0.0225	-0.0225	-0.0225	-0.0375
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-03	3.2300	3.1850	3.0600	2.9950	2.9300	2.9250	2.9250	2.9550	2.9400	2.9100	2.8800	2.8750	2.8800	2.8500	2.8200	2.8200
2024-05-02	3.2500	3.2050	3.0800	3.0150	2.9500	2.9450	2.9450	2.9700	2.9550	2.9250	2.8950	2.8900	2.8950	2.8650	2.8350	2.8350
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-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
2024-05-03	104.14	111.32	3.432	3.492	3.502	3.505	3.545	3.552	3.617	3.530	3.58	2676.63	865.59	1,362.80	882.90	-2820
2024-05-02	104.13	111.13	3.437	3.493	3.502	3.510	3.559	3.565	3.642	3.552	3.57	2683.65	867.48	1,375.90	893.31	-2840
change	0.01	0.19	-0.005	-0.001	0.000	-0.005	-0.014	-0.013	-0.025	-0.022	0.01	-7.02	-1.89	-13.10	-10.41	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
2024-05-06	4.833	4.648	4.487	4.487	4.637	7.2135	38,852.27	16,349.25	2024-05-03	15.800	3.800	-0.500	-5.250	-6.700	-12.950	-18.750
2024-05-02	4.881	4.723	4.577	4.589	4.734	7.2054	38,225.66	15,840.96	2024-05-02	16.300	4.800	0.000	-5.400	-6.500	-13.200	-17.200
change	-0.048	-0.075	-0.090	-0.102	-0.097	0.0081	626.61	508.29	change	-0.500	-1.000	-0.500	0.150	-0.200	0.250	-1.550

◎ 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
2024-05-03	-2.50	-5.00	-9.00	-10.50	-2.50	-4.00	-4.75	-5.50	-0.75	-1.50	-1.75	-0.75	-1.00	-0.25	0.25	0.50
2024-05-02	-2.50	-5.00	-9.00	-10.00	-2.50	-4.00	-4.50	-5.00	-0.50	-1.00	-1.00	-0.50	-0.50	0.00	1.00	1.00
change	0.00	0.00	0.00	-0.50	0.00	0.00	-0.25	-0.50	-0.25	-0.50	-0.75	-0.25	-0.50	-0.25	-0.75	-0.50

◎ 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
2024-05-03	-6.50	-13.00	-13.50	-0.50	-0.50	2.50	0.00	3.00	-1.50	3.00	-1.50	-4.50	-7.50	-3.00	-3.00	-6.00
2024-05-02	-6.50	-13.00	-13.50	-0.50	-0.50	2.00	0.00	2.50	-2.00	2.50	-2.00	-4.50	-7.50	-3.00	-3.00	-6.00
change	0.00	0.00	0.00	0.00	0.00	0.50	0.00	0.50	0.50	0.50	0.50	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
2024-05-03	-53.00	-61.00	-57.50	-56.75	-53.00	-57.25	-60.75	2024-05-03	-0.25	-0.75	-0.50	1.00	0.75	-0.25	-14.50	-15.25
2024-05-02	-52.00	-60.00	-56.50	-56.00	-53.00	-57.50	-61.50	2024-05-02	0.50	1.00	0.50	1.00	0.75	-0.25	-13.00	-13.75
change	-1.00	-1.00	-1.00	-0.75	0.00	0.25	0.75	change	-0.75	-1.75	-1.00	0.00	0.00	0.00	-1.50	-1.50

◎ 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	104.15	111.42	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	-0.01	-0.10	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	13.83	17.29				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	08/05/24	08/05/24	08/05/24	08/05/24	08/05/24	08/05/24	08/05/24	08/05/24
	maturity	08/05/25	10/11/25	08/05/26	10/05/27	08/05/28	08/05/29	08/05/31	08/05/34
CCS	value	09/05/24	09/05/24	09/05/24	09/05/24	09/05/24	09/05/24	09/05/24	09/05/24
	maturity	09/05/25	10/11/25	11/05/26	10/05/27	09/05/28	09/05/29	09/05/31	09/05/34

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◎ Bloomberg : TRKW

Night Duty

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