

Tradition Market Summary

08-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-07	3.5950	3.5800	3.5625	3.5250	3.4875	3.4375	3.4225	3.4125	3.4100	3.4100	3.4100	3.4125	3.4150	3.4250	3.4225	3.2700
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
change	-0.0025	-0.0150	-0.0275	-0.0400	-0.0525	-0.0625	-0.0700	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-07	3.2150	3.1700	3.0450	2.9600	2.8950	2.8850	2.8800	2.9000	2.8850	2.8550	2.8250	2.8200	2.8250	2.7950	2.7650	2.7650
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
change	-0.0150	-0.0150	-0.0150	-0.0350	-0.0350	-0.0400	-0.0450	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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
2024-05-07	104.33	112.06	3.394	3.461	3.462	3.443	3.475	3.480	3.537	3.466	3.58	2734.36	871.26	1,360.10	879.38	-2780
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
change	0.19	0.74	-0.038	-0.031	-0.040	-0.062	-0.070	-0.072	-0.080	-0.064	0.00	57.73	5.67	-	2.70	-3.52

◎ 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
2024-05-07	4.830	4.646	4.473	4.461	4.602	7.2259	38,884.26	16,332.56	2024-05-07	16.850	2.550	-0.550	-5.250	-6.750	-12.200	-19.600
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
change	-0.003	-0.002	-0.014	-0.026	-0.035	0.0124	31.99	-	change	1.050	-1.250	-0.050	0.000	-0.050	0.750	-0.850

◎ 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
2024-05-07	-3.75	-7.50	-12.50	-15.00	-3.75	-5.00	-6.50	-7.50	-1.50	-2.50	-2.75	-1.00	-1.25	-0.25	0.25	0.50
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
change	-1.25	-2.50	-3.50	-4.50	-1.25	-1.00	-1.75	-2.00	-0.75	-1.00	-1.00	-0.25	-0.25	0.00	0.00	0.00

◎ 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
2024-05-07	-8.50	-15.00	-16.00	-1.00	-1.50	0.50	-0.50	1.50	-3.00	2.00	-2.50	-4.50	-7.50	-3.00	-3.00	-6.00
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
change	-2.00	-2.00	-2.50	-0.50	-1.00	-2.00	-0.50	-1.50	-1.50	-1.00	-1.00	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
2024-05-07	-51.75	-59.25	-55.25	-54.25	-51.25	-55.50	-59.00	2024-05-07	-1.50	-3.25	-1.75	1.00	0.75	-0.25	-14.50	-15.25
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
change	1.25	1.75	2.25	2.50	1.75	1.75	1.75	change	-1.25	-2.50	-1.25	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	104.35	112.13	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	-0.02	-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	21.9	12.3	16.7	13.5	18.4	13.6	11.62	13.85	17.34				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	10/05/24	10/05/24	10/05/24	10/05/24	10/05/24	10/05/24	10/05/24	10/05/24
	maturity	12/05/25	10/11/25	11/05/26	10/05/27	10/05/28	10/05/29	12/05/31	10/05/34

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Night Duty
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