

Tradition Market Summary

09-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-08	3.6000	3.5850	3.5625	3.5225	3.4825	3.4325	3.4150	3.4050	3.4025	3.4000	3.4000	3.4025	3.4050	3.4150	3.4125	3.2600
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
change	0.0050	0.0050	0.0000	-0.0025	-0.0050	-0.0050	-0.0075	-0.0075	-0.0075	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-08	3.2150	3.1700	3.0450	2.9600	2.8950	2.8850	2.8500	2.8600	2.8450	2.8150	2.7850	2.7800	2.7850	2.7550	2.7250	2.7250
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
change	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0300	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
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
2024-05-08	104.37	112.20	3.394	3.456	3.455	3.437	3.470	3.475	3.532	3.467	3.58	2745.05	872.42	1,361.50	877.75	-2760
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
change	0.04	0.14	0.000	-0.005	-0.007	-0.006	-0.005	-0.005	-0.005	0.001	0.00	10.69	1.16	1.40	-1.63	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
2024-05-08	4.841	4.655	4.503	4.500	4.644	7.2290	39,056.39	16,302.76	2024-05-08	16.850	2.750	-0.450	-5.500	-7.000	-12.700	-20.700
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
change	0.011	0.009	0.030	0.039	0.042	0.0031	172.13	-29.80	change	0.000	0.200	0.100	-0.250	-0.250	-0.500	-1.100

◎ 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
2024-05-08	-4.00	-8.00	-13.00	-15.75	-4.00	-5.00	-6.75	-7.75	-1.75	-2.75	-3.25	-1.00	-1.50	-0.50	0.00	0.50
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
change	-0.25	-0.50	-0.50	-0.75	-0.25	0.00	-0.25	-0.25	-0.25	-0.25	-0.50	0.00	-0.25	-0.25	-0.25	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
2024-05-08	-8.50	-15.00	-16.00	-1.00	-4.50	-3.50	-3.50	-2.50	-7.00	1.00	-3.50	-4.50	-7.50	-3.00	-3.00	-6.00
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
change	0.00	0.00	0.00	0.00	-3.00	-4.00	-3.00	-4.00	-4.00	-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
2024-05-08	-51.75	-58.75	-54.75	-56.50	-54.50	-58.50	-62.00	2024-05-08	-1.50	-3.75	-2.25	1.00	0.75	-0.25	-14.50	-15.25
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
change	0.00	0.50	0.50	-2.25	-3.25	-3.00	-3.00	change	0.00	-0.50	-0.50	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	104.37	112.19	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.3	고/저평	0.00	0.01	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	13.6	18.4	13.6	11.62	13.86	17.35				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	13/05/24	13/05/24	13/05/24	13/05/24	13/05/24	13/05/24	13/05/24	13/05/24
	maturity	13/05/25	13/11/25	13/05/26	14/05/27	15/05/28	14/05/29	13/05/31	15/05/34

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Night Duty

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