

Tradition Market Summary

14-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-13	3.6050	3.6025	3.5825	3.5375	3.4950	3.4450	3.4325	3.4225	3.4200	3.4175	3.4200	3.4225	3.4275	3.4375	3.4300	3.2825
2024-05-10	3.6075	3.5975	3.5750	3.5275	3.4800	3.4325	3.4125	3.4025	3.4000	3.3975	3.4000	3.4025	3.4075	3.4175	3.4100	3.2625
change	-0.0025	0.0050	0.0075	0.0100	0.0150	0.0125	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-13	3.2900	3.2400	3.0650	2.9650	2.8850	2.8750	2.8450	2.8600	2.8450	2.8150	2.7800	2.7750	2.7650	2.7350	2.7050	2.7050
2024-05-10	3.2850	3.2350	3.0600	2.9600	2.8750	2.8600	2.8350	2.8550	2.8400	2.8100	2.7800	2.7750	2.7800	2.7500	2.7200	2.7200
change	0.0050	0.0050	0.0050	0.0050	0.0100	0.0150	0.0100	0.0050	0.0050	0.0050	0.0000	0.0000	-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
2024-05-13	104.32	111.97	3.385	3.465	3.463	3.452	3.485	3.495	3.555	3.490	3.59	2727.21	854.43	1,368.20	875.72	-2800
2024-05-10	104.36	112.14	3.384	3.451	3.451	3.433	3.466	3.475	3.535	3.470	3.58	2727.63	864.16	1,368.10	880.91	-2750
change	-0.04	-0.17	0.001	0.014	0.012	0.019	0.019	0.020	0.020	0.020	0.01	-0.42	-9.73	0.10	-5.19	-50

◎ 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
2024-05-13	4.868	4.669	4.509	4.490	4.632	7.2394	39,431.51	16,388.24	2024-05-13	19.750	3.200	-0.700	-5.250	-7.250	-12.750	-20.750
2024-05-10	4.872	4.672	4.516	4.500	4.642	7.2346	39,512.84	16,340.87	2024-05-10	19.100	2.900	-0.050	-5.350	-7.250	-12.750	-20.750
change	-0.004	-0.003	-0.007	-0.010	-0.010	0.0048	-81.33	47.37	change	0.650	0.300	-0.650	0.100	0.000	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
2024-05-13	-4.50	-8.75	-13.75	-16.00	-4.25	-5.00	-6.25	-7.25	-1.25	-2.25	-2.75	-1.00	-1.50	-0.50	0.50	1.00
2024-05-10	-4.75	-9.50	-14.25	-17.25	-4.75	-4.75	-6.75	-7.75	-2.00	-3.00	-3.50	-1.00	-1.50	-0.50	0.50	1.00
change	0.25	0.75	0.50	1.25	0.50	-0.25	0.50	0.50	0.75	0.75	0.75	0.00	0.00	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
2024-05-13	-10.00	-18.00	-19.00	-1.00	-4.00	-2.50	-3.00	-1.50	-6.00	1.50	-3.00	-4.50	-9.50	-5.00	-3.00	-6.00
2024-05-10	-10.00	-18.50	-20.00	-1.50	-4.00	-2.00	-2.50	-0.50	-5.00	2.00	-2.50	-4.50	-7.50	-3.00	-3.00	-6.00
change	0.00	0.50	1.00	0.50	0.00	-0.50	-0.50	-1.00	-1.00	-0.50	-0.50	0.00	-2.00	-2.00	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
2024-05-13	-51.75	-61.00	-57.00	-58.75	-56.25	-60.25	-66.25	2024-05-13	-0.25	-2.25	-2.00	1.00	0.25	-0.75	-14.50	-14.75
2024-05-10	-51.50	-60.50	-57.25	-57.75	-54.75	-58.75	-62.75	2024-05-10	-1.00	-3.25	-2.25	1.00	0.25	-0.75	-14.50	-14.75
change	-0.25	-0.50	0.25	-1.00	-1.50	-1.50	-3.50	change	0.75	1.00	0.25	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	19.4	23.8	32.2	고/저평	104.34	112.00	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	16.7	13.5	18.4	13.6	11.62	13.85	17.33				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/05/24	16/05/24	16/05/24	16/05/24	16/05/24	16/05/24	16/05/24	16/05/24
	maturity	16/05/25	17/11/25	18/05/26	17/05/27	16/05/28	16/05/29	16/05/31	16/05/34
CCS	value	17/05/24	17/05/24	17/05/24	17/05/24	17/05/24	17/05/24	17/05/24	17/05/24
	maturity	19/05/25	17/11/25	18/05/26	17/05/27	17/05/28	17/05/29	19/05/31	17/05/34

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Night Duty

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