

Tradition Market Summary

17-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-16	3.6025	3.5900	3.5600	3.5025	3.4475	3.3775	3.3575	3.3400	3.3375	3.3350	3.3350	3.3400	3.3425	3.3525	3.3450	3.1975
2024-05-14	3.6100	3.6075	3.5925	3.5475	3.5025	3.4475	3.4325	3.4225	3.4200	3.4175	3.4175	3.4200	3.4250	3.4350	3.4275	3.2800
change	-0.0075	-0.0175	-0.0325	-0.0450	-0.0550	-0.0700	-0.0750	-0.0825	-0.0825	-0.0825	-0.0825	-0.0800	-0.0825	-0.0825	-0.0825	-0.0825
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-16	3.2400	3.1900	3.0150	2.9150	2.8450	2.8350	2.8050	2.8150	2.8000	2.7600	2.7200	2.7050	2.6750	2.6450	2.6150	2.6150
2024-05-14	3.2950	3.2450	3.0700	2.9700	2.9000	2.8900	2.8600	2.8750	2.8600	2.8300	2.7950	2.7900	2.7800	2.7500	2.7200	2.7200
change	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0600	-0.0600	-0.0700	-0.0750	-0.0850	-0.1050	-0.1050	-0.1050	-0.1050
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
2024-05-16	104.54	112.85	3.352	3.414	3.405	3.377	3.411	3.415	3.465	3.395	3.60	2753.00	#####	1,345.00	869.34	-2710
2024-05-14	104.31	112.07	3.379	3.460	3.465	3.452	3.487	3.495	3.545	3.472	3.60	2730.34	862.15	1,369.10	875.94	-2760
change	0.23	0.78	-0.027	-0.046	-0.060	-0.075	-0.076	-0.080	-0.080	-0.077	0.00	22.66	#####	- 24.10	-6.60	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
2024-05-16	4.795	4.570	4.401	4.377	4.516	7.2225	39,869.38	16,698.32	2024-05-16	20.800	4.250	0.050	-5.350	-7.500	-12.250	-19.750
2024-05-15	4.726	4.506	4.345	4.344	4.506	7.2165	39,908.00	16,742.39	2024-05-14	21.350	3.750	-0.450	-5.450	-7.250	-12.000	-19.200
change	0.069	0.064	0.056	0.033	0.010	0.0060	- 38.62	- 44.07	change	-0.550	0.500	0.500	0.100	-0.250	-0.250	-0.550

◎ 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
2024-05-16	-5.75	-11.25	-18.25	-22.00	-5.50	-7.00	-9.00	-10.75	-2.00	-3.75	-4.25	-1.75	-2.25	-0.50	0.25	0.75
2024-05-14	-4.50	-9.00	-14.50	-17.00	-4.50	-5.50	-7.00	-8.00	-1.50	-2.50	-3.00	-1.00	-1.50	-0.50	0.25	0.75
change	-1.25	-2.25	-3.75	-5.00	-1.00	-1.50	-2.00	-2.75	-0.50	-1.25	-1.25	-0.75	-0.75	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
2024-05-16	-10.00	-17.00	-18.00	-1.00	-4.00	-3.00	-3.00	-2.00	-7.50	1.00	-4.50	-5.50	-14.00	-8.50	-3.00	-6.00
2024-05-14	-10.00	-17.00	-18.00	-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
change	0.00	0.00	0.00	0.00	0.00	-0.50	0.00	-0.50	-1.50	-0.50	-1.50	-1.00	-4.50	-3.50	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
2024-05-16	-54.50	-60.25	-54.25	-55.25	-52.50	-57.50	-66.75	2024-05-16	-1.25	-4.25	-3.00	1.00	0.25	-0.75	-14.50	-14.75
2024-05-14	-52.25	-60.25	-55.75	-57.25	-54.75	-58.75	-64.50	2024-05-14	-0.25	-1.75	-1.50	1.00	0.25	-0.75	-14.50	-14.75
change	-2.25	0.00	1.50	2.00	2.25	1.25	-2.25	change	-1.00	-2.50	-1.50	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	104.56	112.84	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.8	32.3	고/저평	-0.02	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	18.5	13.6	11.62	13.88	17.39				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/05/24	20/05/24	20/05/24	20/05/24	20/05/24	20/05/24	20/05/24	20/05/24
	maturity	20/05/25	20/11/25	20/05/26	20/05/27	22/05/28	22/05/29	20/05/31	22/05/34
CCS	value	21/05/24	21/05/24	21/05/24	21/05/24	21/05/24	21/05/24	21/05/24	21/05/24
	maturity	21/05/25	21/11/25	21/05/26	21/05/27	22/05/28	22/05/29	21/05/31	22/05/34

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Night Duty

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