

# Tradition Market Summary

20-May-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-17	3.6075	3.5925	3.5625	3.5025	3.4475	3.3750	3.3475	3.3300	3.3250	3.3200	3.3200	3.3250	3.3275	3.3375	3.3300	3.1825
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
change	0.0050	0.0025	0.0025	0.0000	0.0000	-0.0025	-0.0100	-0.0100	-0.0125	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-17	3.2600	3.2100	3.0350	2.9300	2.8450	2.8300	2.7950	2.8000	2.7850	2.7450	2.7050	2.6900	2.6600	2.6300	2.6000	2.6000
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
change	0.0200	0.0200	0.0200	0.0150	0.0000	-0.0050	-0.0100	-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
2024-05-17	104.54	112.96	3.353	3.415	3.400	3.375	3.407	3.410	3.455	3.397	3.60	2724.62	855.06	1,354.90	870.56	-2730
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	870.37	1,345.00	869.34	-2710
change	0.00	0.11	0.001	0.001	-0.005	-0.002	-0.004	-0.005	-0.010	0.002	0.00	-28.38	-15.31	9.90	1.22	-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
2024-05-17	4.827	4.610	4.447	4.422	4.562	7.2339	40,003.59	16,685.97	2024-05-17	20.950	4.750	0.000	-5.950	-8.000	-12.750	-21.450
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
change	0.032	0.040	0.046	0.045	0.046	0.0114	134.21	-12.35	change	0.150	0.500	-0.050	-0.600	-0.500	-0.500	-1.700

## ◎ 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
2024-05-17	-6.00	-11.50	-18.75	-23.25	-5.50	-7.25	-10.00	-11.75	-2.75	-4.50	-5.50	-1.75	-2.75	-1.00	-0.25	0.75
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
change	-0.25	-0.25	-0.50	-1.25	0.00	-0.25	-1.00	-1.00	-0.75	-0.75	-1.25	0.00	-0.50	-0.50	-0.50	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
2024-05-17	-10.50	-19.00	-20.50	-1.50	-5.00	-4.50	-3.50	-3.00	-8.50	0.50	-5.00	-5.50	-14.00	-8.50	-3.00	-6.00
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
change	-0.50	-2.00	-2.50	-0.50	-1.00	-1.50	-0.50	-1.00	-1.00	-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
2024-05-17	-52.75	-60.25	-54.50	-55.25	-53.00	-57.50	-66.75	2024-05-17	-1.50	-4.50	-3.00	1.00	0.25	-0.75	-14.50	-14.75
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
change	1.75	0.00	-0.25	0.00	-0.50	0.00	0.00	change	-0.25	-0.25	0.00	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	104.57	112.94	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	-0.03	0.02	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	11.63	13.88	17.40				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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