

# Tradition Market Summary

04-Jun-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-03	3.6000	3.5600	3.5350	3.4975	3.4750	3.4375	3.4250	3.4175	3.4150	3.4125	3.4150	3.4175	3.4225	3.4350	3.4250	3.2875
2024-05-31	3.6075	3.5725	3.5475	3.5150	3.4950	3.4650	3.4650	3.4650	3.4625	3.4625	3.4650	3.4675	3.4725	3.4850	3.4750	3.3375
change	-0.0075	-0.0125	-0.0125	-0.0175	-0.0200	-0.0275	-0.0400	-0.0475	-0.0475	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-03	3.2600	3.2100	3.0600	2.9500	2.8700	2.8600	2.8500	2.8650	2.8500	2.8050	2.7650	2.7500	2.7200	2.6900	2.6600	2.6600
2024-05-31	3.2850	3.2350	3.0850	2.9750	2.9050	2.8900	2.8800	2.8900	2.8750	2.8300	2.7900	2.7750	2.7450	2.7150	2.6850	2.6850
change	-0.0250	-0.0250	-0.0250	-0.0250	-0.0350	-0.0300	-0.0300	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
on/off	4.5	4.5	4.5	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	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
2024-06-03	104.35	112.17	3.391	3.445	3.435	3.432	3.460	3.467	3.537	3.447	3.61	2682.52	844.72	1,376.10	879.61	-2830
2024-05-31	104.27	111.78	3.392	3.456	3.454	3.452	3.492	3.502	3.580	3.505	3.61	2636.12	839.98	1,384.50	880.62	-2850
change	0.08	0.39	-0.001	-0.011	-0.019	-0.020	-0.032	-0.035	-0.043	-0.058	0.00	46.40	4.74	-8.40	-1.01	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
2024-06-03	4.812	4.611	4.410	4.392	4.539	7.2516	38,571.03	16,828.67	2024-06-03	14.400	4.000	0.550	-3.500	-4.950	-11.450	-15.950
2024-05-31	4.877	4.683	4.509	4.502	4.650	7.2627	38,686.32	16,735.02	2024-05-31	15.550	4.100	1.300	-2.700	-3.700	-10.750	-16.750
change	-0.065	-0.072	-0.099	-0.110	-0.111	-0.0111	-115.29	93.65	change	-1.150	-0.100	-0.750	-0.800	-1.250	-0.700	0.800

## ◎ 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
2024-06-03	-3.75	-6.00	-9.75	-11.75	-2.25	-3.75	-5.00	-5.75	-1.25	-2.00	-2.50	-0.75	-1.25	-0.50	0.50	1.00
2024-05-31	-3.25	-5.25	-8.25	-8.25	-2.00	-3.00	-3.00	-3.00	0.00	0.00	-0.25	0.00	-0.25	-0.25	0.75	1.00
change	-0.50	-0.75	-1.50	-3.50	-0.25	-0.75	-2.00	-2.75	-1.25	-2.00	-2.25	-0.75	-1.00	-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
2024-06-03	-11.00	-19.00	-20.00	-1.00	-2.00	-0.50	-1.00	0.50	-5.50	1.50	-4.50	-6.00	-14.50	-8.50	-3.00	-6.00
2024-05-31	-11.00	-18.00	-19.50	-1.50	-2.50	-1.50	-1.00	0.00	-6.00	1.00	-5.00	-6.00	-14.50	-8.50	-3.00	-6.00
change	0.00	-1.00	-0.50	0.50	0.50	1.00	0.00	0.50	0.50	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
2024-06-03	-47.50	-60.50	-57.75	-57.50	-55.25	-60.75	-70.25	2024-06-03	-4.00	-6.50	-2.50	1.25	0.25	-1.00	-13.50	-13.75
2024-05-31	-46.25	-59.00	-57.50	-58.50	-57.50	-63.25	-72.75	2024-05-31	-3.50	-6.00	-2.50	1.25	0.25	-1.00	-13.50	-13.75
change	-1.25	-1.50	-0.25	1.00	2.25	2.50	2.50	change	-0.50	-0.50	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	104.39	112.22	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	-0.04	-0.05	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	11.61	13.86	17.32				

## ◎ Deal-slip DATE (not for ND IRS)

IRS	value	1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	05/06/24	05/06/24	05/06/24	05/06/24	05/06/24	05/06/24	05/06/24	05/06/24
	maturity	05/06/25	05/12/25	05/06/26	07/06/27	05/06/28	05/06/29	05/06/31	05/06/34
CCS	value	07/06/25	07/06/25	07/06/25	07/06/25	07/06/25	07/06/25	07/06/25	07/06/25
	maturity	09/06/25	08/12/25	08/06/26	07/06/27	07/06/28	07/06/29	09/06/31	07/06/34

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## Night Duty

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