

Tradition Market Summary

07-Jun-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-05	3.5900	3.5400	3.5000	3.4400	3.3950	3.3475	3.3225	3.3075	3.3075	3.3075	3.3100	3.3125	3.3200	3.3325	3.3225	3.1850
2024-06-04	3.5925	3.5475	3.5125	3.4700	3.4375	3.3925	3.3725	3.3600	3.3575	3.3575	3.3575	3.3600	3.3675	3.3800	3.3700	3.2325
change	-0.0025	-0.0075	-0.0125	-0.0300	-0.0425	-0.0450	-0.0500	-0.0525	-0.0500	-0.0500	-0.0475	-0.0475	-0.0475	-0.0475	-0.0475	-0.0475
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-05	3.2450	3.1950	2.9700	2.8600	2.7700	2.7600	2.7400	2.7500	2.7350	2.6900	2.6500	2.6350	2.6050	2.5750	2.5450	2.5450
2024-06-04	3.2750	3.2250	3.0050	2.8950	2.8150	2.8050	2.7950	2.8100	2.7950	2.7500	2.7100	2.6950	2.6650	2.6350	2.6050	2.6050
change	-0.0300	-0.0300	-0.0350	-0.0350	-0.0450	-0.0450	-0.0550	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
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
2024-06-05	104.64	113.18	3.373	3.380	3.365	3.343	3.372	3.367	3.432	3.365	3.60	2689.50	850.75	1,373.00	879.31	-2840
2024-06-04	104.49	112.73	3.381	3.412	3.399	3.392	3.412	3.417	3.472	3.400	3.60	2662.10	845.84	1,376.00	888.24	-2830
change	0.15	0.45	-0.008	-0.032	-0.034	-0.049	-0.040	-0.050	-0.040	-0.035	0.00	27.40	4.91	-	3.00	-8.93

◎ 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
2024-06-06	4.726	4.506	4.298	4.287	4.435	7.2592	38,886.17	17,173.12	2024-06-05	12.700	3.000	0.450	-4.950	-5.950	-11.200	-18.000
2024-06-04	4.772	4.555	4.347	4.330	4.474	7.2472	38,711.29	16,857.05	2024-06-04	13.150	3.850	0.050	-3.950	-5.700	-10.450	-16.750
change	-0.046	-0.049	-0.049	-0.043	-0.039	0.0120	174.88	316.07	change	-0.450	-0.850	0.400	-1.000	-0.250	-0.750	-1.250

◎ 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
2024-06-05	-6.00	-10.50	-15.25	-19.25	-4.50	-4.75	-7.25	-8.75	-2.50	-4.00	-4.00	-1.50	-1.50	0.00	1.25	1.25
2024-06-04	-4.25	-7.50	-12.00	-15.25	-3.25	-4.50	-6.50	-7.75	-2.00	-3.25	-3.50	-1.25	-1.50	-0.25	0.75	1.00
change	-1.75	-3.00	-3.25	-4.00	-1.25	-0.25	-0.75	-1.00	-0.50	-0.75	-0.50	-0.25	0.00	0.25	0.50	0.25

◎ 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
2024-06-05	-11.00	-20.00	-21.00	-1.00	-3.00	-2.00	-2.00	-1.00	-7.00	1.00	-5.00	-6.00	-14.50	-8.50	-3.00	-6.00
2024-06-04	-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
change	0.00	-1.00	-1.00	0.00	-1.00	-1.50	-1.00	-1.50	-1.50	-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
2024-06-05	-53.00	-62.50	-58.75	-58.25	-55.75	-61.75	-71.50	2024-06-05	-5.00	-9.00	-4.00	1.25	0.25	-1.00	-13.50	-13.75
2024-06-04	-50.75	-62.25	-58.75	-57.75	-55.00	-60.75	-70.25	2024-06-04	-4.50	-8.00	-3.50	1.25	0.25	-1.00	-13.50	-13.75
change	-2.25	-0.25	0.00	-0.50	-0.75	-1.00	-1.25	change	-0.50	-1.00	-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	104.63	113.16	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	0.01	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	11.62	13.89	17.39				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	10/06/24	10/06/24	10/06/24	10/06/24	10/06/24	10/06/24	10/06/24	10/06/24
	maturity	10/06/25	10/12/25	10/06/26	10/06/27	12/06/28	11/06/29	10/06/31	12/06/34
CCS	value	11/06/24	11/06/24	11/06/24	11/06/24	11/06/24	11/06/24	11/06/24	11/06/24
	maturity	11/06/25	11/12/25	11/06/26	11/06/27	12/06/28	11/06/29	11/06/31	12/06/34

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Night Duty

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