

Tradition Market Summary

12-Jun-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-11	3.5875	3.5475	3.5075	3.4475	3.4000	3.3450	3.3225	3.3100	3.3075	3.3100	3.3100	3.3125	3.3200	3.3325	3.3225	3.1850
2024-06-10	3.5900	3.5450	3.5025	3.4550	3.4125	3.3650	3.3425	3.3275	3.3275	3.3275	3.3275	3.3300	3.3375	3.3500	3.3400	3.2025
change	-0.0025	0.0025	0.0050	-0.0075	-0.0125	-0.0200	-0.0200	-0.0175	-0.0200	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-11	3.2750	3.2250	2.9800	2.8650	2.7800	2.7650	2.7400	2.7550	2.7400	2.6950	2.6500	2.6300	2.5950	2.5650	2.5350	2.5350
2024-06-10	3.2850	3.2350	2.9950	2.8850	2.8000	2.7850	2.7550	2.7650	2.7500	2.7050	2.6650	2.6500	2.6200	2.5900	2.5600	2.5600
change	-0.0100	-0.0100	-0.0150	-0.0200	-0.0200	-0.0200	-0.0150	-0.0100	-0.0100	-0.0100	-0.0150	-0.0200	-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
2024-06-11	104.62	113.05	3.375	3.390	3.376	3.332	3.370	3.360	3.416	3.346	3.60	2705.32	868.36	1,378.40	878.39	-2890
2024-06-10	104.57	112.87	3.377	3.397	3.385	3.345	3.385	3.383	3.432	3.370	3.60	2701.17	864.71	1,376.00	876.18	-2870
change	0.05	0.18	-0.002	-0.007	-0.009	-0.013	-0.015	-0.023	-0.016	-0.024	0.00	4.15	3.65	2.40	2.21	-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
2024-06-11	4.834	4.594	4.417	4.402	4.537	7.2719	38,747.42	17,343.55	2024-06-11	13.250	2.400	1.300	-4.750	-5.000	-9.600	-16.100
2024-06-10	4.885	4.678	4.486	4.471	4.598	7.2658	38,868.04	17,192.53	2024-06-10	12.550	2.750	2.000	-4.250	-5.550	-9.450	-16.750
change	-0.051	-0.084	-0.069	-0.069	-0.061	0.0061	-120.62	151.02	change	0.700	-0.350	-0.700	-0.500	0.550	-0.150	0.650

◎ 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
2024-06-11	-6.00	-10.75	-16.25	-19.75	-4.75	-5.50	-7.75	-9.00	-2.25	-3.50	-3.50	-1.25	-1.25	0.00	1.00	1.00
2024-06-10	-4.75	-9.00	-13.75	-17.50	-4.25	-4.75	-7.00	-8.50	-2.25	-3.75	-3.75	-1.50	-1.50	0.00	1.00	1.00
change	-1.25	-1.75	-2.50	-2.25	-0.50	-0.75	-0.75	-0.50	0.00	0.25	0.25	0.25	0.25	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
2024-06-11	-11.50	-20.00	-21.50	-1.50	-4.00	-2.50	-2.50	-1.00	-7.00	1.50	-4.50	-6.00	-16.00	-10.00	-3.00	-6.00
2024-06-10	-11.00	-19.50	-21.00	-1.50	-4.50	-3.50	-3.00	-2.00	-8.00	1.00	-5.00	-6.00	-14.50	-8.50	-3.00	-6.00
change	-0.50	-0.50	-0.50	0.00	0.50	1.00	0.50	1.00	1.00	0.50	0.50	0.00	-1.50	-1.50	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
2024-06-11	-52.75	-62.00	-58.00	-58.25	-55.50	-61.50	-72.50	2024-06-11	-4.00	-8.00	-4.00	1.25	0.25	-1.00	-13.50	-13.75
2024-06-10	-50.75	-61.25	-58.00	-58.75	-56.25	-62.25	-71.75	2024-06-10	-4.50	-8.75	-4.25	1.25	0.25	-1.00	-13.50	-13.75
change	-2.00	-0.75	0.00	0.50	0.75	0.75	-0.75	change	0.50	0.75	0.25	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

								(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	29.1	14.8	19.4	23.8	32.3	고/저평	104.63	113.09	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	13/06/24	13/06/24	13/06/24	13/06/24	13/06/24	13/06/24	13/06/24	13/06/24
	maturity	13/06/25	15/12/25	15/06/26	14/06/27	13/06/28	13/06/29	13/06/31	13/06/34
CCS	value	14/06/24	14/06/24	14/06/24	14/06/24	14/06/24	14/06/24	14/06/24	14/06/24
	maturity	16/06/25	15/12/25	15/06/26	14/06/27	14/06/28	14/06/29	16/06/31	14/06/34

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◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

J.W Shim