

# Tradition Market Summary

19-Jun-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-18	3.5475	3.4950	3.4400	3.3675	3.3000	3.2200	3.1900	3.1700	3.1625	3.1625	3.1625	3.1650	3.1750	3.1875	3.1775	3.0400
2024-06-17	3.5575	3.5000	3.4450	3.3675	3.3000	3.2200	3.1875	3.1700	3.1625	3.1675	3.1675	3.1700	3.1800	3.1925	3.1825	3.0450
change	-0.0100	-0.0050	-0.0050	0.0000	0.0000	0.0000	0.0025	0.0000	0.0000	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-18	3.2000	3.1500	2.9000	2.7650	2.6650	2.6450	2.6250	2.6200	2.6000	2.5550	2.5100	2.4900	2.4550	2.4250	2.3950	2.3550
2024-06-17	3.2050	3.1550	2.9050	2.7700	2.6800	2.6700	2.6500	2.6500	2.6350	2.5900	2.5450	2.5250	2.4900	2.4600	2.4300	2.3900
change	-0.0050	-0.0050	-0.0050	-0.0050	-0.0150	-0.0250	-0.0250	-0.0300	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2024-06-18	105.12	114.49	3.334	3.313	3.275	3.207	3.235	3.230	3.277	3.235	3.60	2763.92	858.95	1,381.10	875.46	-2910
2024-06-17	105.02	114.43	3.334	3.150	3.275	3.208	3.235	3.230	3.275	3.246	3.60	2744.10	858.96	1,381.20	876.21	-2910
change	0.10	0.06	0.000	0.163	0.000	-0.001	0.000	0.000	0.002	-0.011	0.00	19.82	-	0.01	-0.75	0

## ◎ 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
2024-06-18	4.718	4.441	4.243	4.219	4.351	7.2707	38,834.86	17,862.23	2024-06-18	10.600	2.500	1.300	-4.500	-6.000	-10.200	-19.500
2024-06-17	4.768	4.505	4.307	4.285	4.411	7.2697	38,778.10	17,857.02	2024-06-17	11.100	2.500	1.200	-4.750	-6.000	-9.500	-20.100
change	-0.050	-0.064	-0.064	-0.066	-0.060	0.0010	56.76	5.21	change	-0.500	0.000	0.100	0.250	0.000	-0.700	0.600

## ◎ 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
2024-06-18	-7.25	-14.00	-22.00	-27.00	-6.75	-8.00	-11.00	-13.00	-3.00	-5.00	-5.75	-2.00	-2.75	-0.75	0.50	1.25
2024-06-17	-7.75	-14.50	-22.50	-27.50	-6.75	-8.00	-11.25	-13.00	-3.25	-5.00	-5.25	-1.75	-2.00	-0.25	1.00	1.25
change	0.50	0.50	0.50	0.50	0.00	0.00	0.25	0.00	0.25	0.00	-0.50	-0.25	-0.75	-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
2024-06-18	-13.50	-23.50	-25.50	-2.00	-4.00	-4.50	-2.00	-2.50	-9.00	-0.50	-7.00	-6.50	-16.50	-10.00	-3.00	-6.00
2024-06-17	-13.50	-22.50	-23.50	-1.00	-3.00	-3.00	-2.00	-2.00	-8.00	0.00	-6.00	-6.00	-16.00	-10.00	-3.00	-6.00
change	0.00	-1.00	-2.00	-1.00	-1.00	-1.50	0.00	-0.50	-1.00	-0.50	-1.00	-0.50	-0.50	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
2024-06-18	-54.00	-63.50	-57.50	-56.50	-55.00	-60.75	-72.00	2024-06-18	-5.25	-10.75	-5.50	1.25	0.25	-1.00	-13.50	-13.75
2024-06-17	-54.00	-62.00	-55.00	-53.75	-52.00	-57.75	-69.00	2024-06-17	-5.75	-11.25	-5.50	1.25	0.25	-1.00	-13.50	-13.75
change	0.00	-1.50	-2.50	-2.75	-3.00	-3.00	-3.00	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	105.12	114.45	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	0.00	0.04	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	16.2	22.0	12.3	16.7	13.6	18.5	13.6	11.64	13.93	17.50				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/06/24	20/06/24	20/06/24	20/06/24	20/06/24	20/06/24	20/06/24	20/06/24
	maturity	20/06/25	22/12/25	22/06/26	21/06/27	20/06/28	20/06/29	20/06/31	20/06/34
CCS	value	21/06/24	21/06/24	21/06/24	21/06/24	21/06/24	21/06/24	21/06/24	21/06/24
	maturity	23/06/25	22/12/25	22/06/26	21/06/27	21/06/28	21/06/29	23/06/31	21/06/34

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## Night Duty

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