

Tradition Market Summary

22-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-21	3.6075	3.5950	3.5725	3.5225	3.4750	3.4125	3.3875	3.3725	3.3675	3.3625	3.3625	3.3650	3.3675	3.3775	3.3700	3.2250
2024-05-20	3.6100	3.5975	3.5725	3.5225	3.4725	3.4075	3.3825	3.3675	3.3650	3.3625	3.3625	3.3675	3.3700	3.3800	3.3700	3.2250
change	-0.0025	-0.0025	0.0000	0.0000	0.0025	0.0050	0.0050	0.0050	0.0025	0.0000	0.0000	-0.0025	-0.0025	-0.0025	0.0000	0.0000
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-21	3.3100	3.2600	3.0850	2.9550	2.8600	2.8500	2.8050	2.8050	2.7900	2.7500	2.7100	2.6950	2.6650	2.6350	2.6050	2.6050
2024-05-20	3.2850	3.2350	3.0600	2.9550	2.8700	2.8550	2.8100	2.8100	2.7950	2.7550	2.7150	2.7000	2.6700	2.6400	2.6100	2.6100
change	0.0250	0.0250	0.0250	0.0000	-0.0100	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2024-05-21	104.43	112.56	3.369	3.435	3.430	3.412	3.442	3.445	3.495	3.430	3.60	2724.18	846.51	1,363.30		
2024-05-20	104.43	112.51	3.368	3.434	3.427	3.407	3.440	3.442	3.497	3.452	3.60	2742.14	847.08	1,355.90	871.51	-2730
change	0.00	0.05	0.001	0.001	0.003	0.005	0.002	0.003	-0.002	-0.022	0.00	-17.96	-	0.57	7.40	2730

◎ 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
2024-05-21	4.831	4.605	4.432	4.412	4.549	7.2471	39,872.99	16,832.63	2024-05-21	20.350	4.500	0.050	-5.450	-7.250	-12.750	-20.500
2024-05-20	4.852	4.636	4.470	4.447	4.584	7.2460	39,806.77	16,794.88	2024-05-20	20.450	4.550	0.050	-5.750	-7.450	-12.700	-22.700
change	-0.021	-0.031	-0.038	-0.035	-0.035	0.0011	66.22	37.75	change	-0.100	-0.050	0.000	0.300	0.200	-0.050	2.200

◎ 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
2024-05-21	-5.00	-9.75	-16.00	-20.00	-4.75	-6.25	-8.75	-10.25	-2.50	-4.00	-5.00	-1.50	-2.50	-1.00	-0.50	0.50
2024-05-20	-5.00	-10.00	-16.50	-20.50	-5.00	-6.50	-9.00	-10.50	-2.50	-4.00	-4.50	-1.50	-2.00	-0.50	0.25	0.75
change	0.00	0.25	0.50	0.50	0.25	0.25	0.25	0.25	0.00	0.00	-0.50	0.00	-0.50	-0.50	-0.75	-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
2024-05-21	-13.00	-22.50	-23.50	-1.00	-5.50	-5.50	-4.50	-4.50	-10.00	0.00	-5.50	-5.50	-14.00	-8.50	-3.00	-6.00
2024-05-20	-10.50	-19.00	-20.50	-1.50	-6.00	-6.00	-4.50	-4.50	-10.00	0.00	-5.50	-5.50	-14.00	-8.50	-3.00	-6.00
change	-2.50	-3.50	-3.00	0.50	0.50	0.50	0.00	0.00	0.00	0.00	0.00	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
2024-05-21	-48.75	-61.50	-56.25	-58.25	-56.75	-61.25	-70.25	2024-05-21	-1.25	-3.50	-2.25	1.00	0.25	-0.75	-14.25	-14.50
2024-05-20	-51.25	-60.25	-55.25	-57.25	-55.75	-60.75	-70.00	2024-05-20	-1.25	-3.75	-2.50	1.00	0.00	-1.00	-14.50	-14.50
change	2.50	-1.25	-1.00	-1.00	-1.00	-0.50	-0.25	change	0.00	0.25	0.25	0.00	0.25	0.25	0.25	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	104.46	112.59	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.0	14.8	19.4	23.8	32.3	고/저평	-0.03	-0.03	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	13.87	17.37				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	23/05/24	23/05/24	23/05/24	23/05/24	23/05/24	23/05/24	23/05/24	23/05/24
	maturity	23/05/25	24/11/25	26/05/26	24/05/27	23/05/28	23/05/29	23/05/31	23/05/34
CCS	value	24/05/24	24/05/24	24/05/24	24/05/24	24/05/24	24/05/24	24/05/24	24/05/24
	maturity	27/05/25	24/11/25	26/05/26	24/05/27	24/05/28	24/05/29	27/05/31	24/05/34

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Night Duty

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