

Tradition Market Summary

24-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-23	3.5825	3.5650	3.5400	3.4900	3.4425	3.3875	3.3700	3.3525	3.3475	3.3450	3.3450	3.3450	3.3450	3.3600	3.3525	3.2075
2024-05-22	3.5900	3.5750	3.5550	3.5100	3.4675	3.4050	3.3825	3.3650	3.3625	3.3600	3.3600	3.3600	3.3600	3.3700	3.3625	3.2175
change	-0.0075	-0.0100	-0.0150	-0.0200	-0.0250	-0.0175	-0.0125	-0.0125	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0100	-0.0100	-0.0100
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-23	3.3100	3.2600	3.0850	2.9400	2.8450	2.8300	2.7900	2.7900	2.7750	2.7300	2.6900	2.6750	2.6450	2.6150	2.5850	2.5850
2024-05-22	3.3250	3.2750	3.1000	2.9550	2.8600	2.8500	2.8100	2.8100	2.7950	2.7500	2.7100	2.6950	2.6650	2.6350	2.6050	2.6050
change	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2024-05-23	104.49	112.78	3.368	3.430	3.418	3.400	3.420	3.420	3.466	3.415	3.60	2721.81	846.58	1,362.40	871.85	-2740
2024-05-22	104.41	112.62	3.371	3.440	3.435	3.415	3.445	3.445	3.485	3.412	3.60	2723.46	845.72	1,362.90	871.89	-2720
change	0.08	0.16	-0.003	-0.010	-0.017	-0.015	-0.025	-0.025	-0.019	0.003	0.00	-1.65	0.86	-0.50	-0.04	-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
2024-05-23	4.940	4.719	4.532	4.479	4.583	7.2574	39,065.26	16,736.04	2024-05-23	17.200	2.450	-1.250	-5.000	-6.750	-12.100	-20.750
2024-05-22	4.875	4.652	4.468	4.426	4.541	7.2531	39,671.04	16,801.54	2024-05-22	18.400	3.250	-1.000	-6.250	-8.000	-12.500	-19.450
change	0.065	0.067	0.064	0.053	0.042	0.0043	-605.78	-65.50	change	-1.200	-0.800	-0.250	1.250	1.250	0.400	-1.300

◎ 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
2024-05-23	-5.00	-9.75	-15.25	-18.75	-4.75	-5.50	-7.25	-9.00	-1.75	-3.50	-4.25	-1.75	-2.50	-0.75	-0.75	0.00
2024-05-22	-4.50	-8.75	-15.00	-19.00	-4.25	-6.25	-8.50	-10.25	-2.25	-4.00	-4.50	-1.75	-2.25	-0.50	-0.50	0.00
change	-0.50	-1.00	-0.25	0.25	-0.50	0.75	1.25	1.25	0.50	0.50	0.25	0.00	-0.25	-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
2024-05-23	-14.50	-24.00	-25.50	-1.50	-5.50	-5.50	-4.00	-4.00	-10.00	0.00	-6.00	-6.00	-14.50	-8.50	-3.00	-6.00
2024-05-22	-14.50	-24.00	-25.00	-1.00	-5.00	-5.00	-4.00	-4.00	-10.00	0.00	-6.00	-6.00	-14.50	-8.50	-3.00	-6.00
change	0.00	0.00	-0.50	-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
2024-05-23	-45.50	-59.75	-55.75	-58.00	-56.25	-61.50	-70.00	2024-05-23	-1.75	-4.25	-2.50	1.50	0.75	-0.75	-13.75	-14.50
2024-05-22	-45.50	-60.75	-55.50	-57.25	-55.50	-61.00	-69.50	2024-05-22	-1.50	-3.50	-2.00	1.00	0.25	-0.75	-14.25	-14.50
change	0.00	1.00	-0.25	-0.75	-0.75	-0.50	-0.50	change	-0.25	-0.75	-0.50	0.50	0.50	0.00	0.50	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	104.51	112.85	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	-0.02	-0.07	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	17.38				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	27/05/24	27/05/24	27/05/24	27/05/24	27/05/24	27/05/24	27/05/24	27/05/24
	maturity	27/05/25	27/11/25	27/05/26	27/05/27	29/05/28	28/05/29	27/05/31	29/05/34
CCS	value	28/05/24	28/05/24	28/05/24	28/05/24	28/05/24	28/05/24	28/05/24	28/05/24
	maturity	28/05/25	28/11/25	28/05/26	28/05/27	30/05/28	29/05/29	29/05/31	30/05/34

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◎ Bloomberg : TRKW

Night Duty

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