

Tradition Market Summary

29-May-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-05-28	3.5975	3.5500	3.5225	3.4775	3.4350	3.3875	3.3700	3.3600	3.3575	3.3550	3.3575	3.3575	3.3600	3.3725	3.3650	3.2250
2024-05-27	3.5850	3.5625	3.5400	3.4950	3.4525	3.4050	3.3900	3.3775	3.3750	3.3725	3.3750	3.3750	3.3775	3.3900	3.3825	3.2425
change	0.0125	-0.0125	-0.0175	-0.0175	-0.0175	-0.0175	-0.0200	-0.0175	-0.0175	-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
2024-05-28	3.2850	3.2350	3.0600	2.9450	2.8600	2.8450	2.8250	2.8250	2.8100	2.7650	2.7250	2.7100	2.6800	2.6500	2.6200	2.6200
2024-05-27	3.3150	3.2650	3.0900	2.9650	2.8800	2.8650	2.8250	2.8250	2.8100	2.7650	2.7250	2.7100	2.6800	2.6500	2.6200	2.6200
change	-0.0300	-0.0300	-0.0300	-0.0200	-0.0200	-0.0200	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2024-05-28	104.50	112.70	3.365	3.420	3.405	3.387	3.417	3.415	3.477	3.427	3.62	2722.85	851.01	1,358.50	867.99	-2810
2024-05-27	104.44	112.52	3.370	3.431	3.420	3.410	3.437	3.437	3.496	3.440	3.61	2722.99	847.99	1,363.80	869.11	-2830
change	0.06	0.18	-0.005	-0.011	-0.015	-0.023	-0.020	-0.022	-0.019	-0.013	0.01	-0.14	3.02	-	5.30	-1.12

◎ 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
2024-05-28	4.979	4.761	4.592	4.548	4.663	7.2644	38,852.86	17,019.88	2024-05-28	15.750	3.000	0.050	-4.700	-5.500	-11.700	-20.200
2024-05-27	4.948	4.719	4.528	4.467	4.573	7.2590	39,069.59	16,920.79	2024-05-27	17.000	3.250	-0.500	-4.700	-5.950	-11.850	-19.750
change	0.031	0.042	0.064	0.081	0.090	0.0054	-216.73	99.09	change	-1.250	-0.250	0.550	0.000	0.450	0.150	-0.450

◎ 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
2024-05-28	-4.50	-8.75	-13.50	-16.25	-4.25	-4.75	-6.50	-7.50	-1.75	-2.75	-3.25	-1.00	-1.50	-0.50	0.00	0.50
2024-05-27	-4.50	-8.75	-13.50	-16.25	-4.25	-4.75	-6.25	-7.50	-1.50	-2.75	-3.25	-1.25	-1.75	-0.50	0.00	0.50
change	0.00	0.00	0.00	0.00	0.00	0.00	-0.25	0.00	-0.25	0.00	0.00	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
2024-05-28	-11.50	-20.00	-21.50	-1.50	-3.50	-3.50	-2.00	-2.00	-8.00	0.00	-6.00	-6.00	-14.50	-8.50	-3.00	-6.00
2024-05-27	-12.50	-21.00	-22.50	-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
change	1.00	1.00	1.00	0.00	2.00	2.00	2.00	2.00	2.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2024-05-28	-46.25	-57.50	-54.25	-54.50	-53.50	-59.00	-68.00	2024-05-28	-4.75	-7.50	-2.75	1.25	0.50	-0.75	-13.50	-14.00
2024-05-27	-45.00	-57.25	-54.00	-56.50	-55.25	-60.75	-69.75	2024-05-27	-2.25	-4.50	-2.25	1.25	0.50	-0.75	-13.50	-14.00
change	-1.25	-0.25	-0.25	2.00	1.75	1.75	1.75	change	-2.50	-3.00	-0.50	0.00	0.00	0.00	0.00	0.00

◎ Duration

								(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	29.0	14.8	19.4	23.8	32.3	고/저평	104.53	112.74	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	30/05/24	30/05/24	30/05/24	30/05/24	30/05/24	30/05/24	30/05/24	30/05/24
	maturity	30/05/25	28/11/25	29/05/26	31/05/27	30/05/28	30/05/29	30/05/31	30/05/34
CCS	value	31/05/24	31/05/24	31/05/24	31/05/24	31/05/24	31/05/24	31/05/24	31/05/24
	maturity	30/05/25	28/11/25	29/05/26	28/05/27	31/05/28	31/05/29	30/05/31	30/05/34

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◎ Bloomberg : TRKW

Night Duty

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