

Tradition Market Summary

05-Jun-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-04	3.5925	3.5475	3.5125	3.4700	3.4375	3.3925	3.3725	3.3600	3.3575	3.3575	3.3575	3.3600	3.3675	3.3800	3.3700	3.2325
2024-06-03	3.6000	3.5600	3.5350	3.4975	3.4750	3.4375	3.4250	3.4175	3.4150	3.4125	3.4150	3.4175	3.4225	3.4350	3.4250	3.2875
change	-0.0075	-0.0125	-0.0225	-0.0275	-0.0375	-0.0450	-0.0525	-0.0575	-0.0575	-0.0550	-0.0575	-0.0575	-0.0550	-0.0550	-0.0550	-0.0550
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-04	3.2750	3.2250	3.0050	2.8950	2.8150	2.8050	2.7950	2.8100	2.7950	2.7500	2.7100	2.6950	2.6650	2.6350	2.6050	2.6050
2024-06-03	3.2600	3.2100	3.0600	2.9500	2.8700	2.8600	2.8500	2.8650	2.8500	2.8050	2.7650	2.7500	2.7200	2.6900	2.6600	2.6600
change	0.0150	0.0150	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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
2024-06-04	104.49	112.73	3.381	3.412	3.399	3.392	3.412	3.417	3.472	3.400	3.60	2662.07	845.83	1,376.00	888.24	-2830
2024-06-03	104.35	112.17	3.391	3.445	3.435	3.432	3.460	3.467	3.537	3.447	3.61	2682.52	844.72	1,376.10	879.61	-2830
change	0.14	0.56	-0.010	-0.033	-0.036	-0.040	-0.048	-0.050	-0.065	-0.047	-0.01	-20.45	1.11	-	0.10	8.63

◎ 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
2024-06-04	4.772	4.555	4.347	4.330	4.474	7.2472	38,711.29	16,857.05	2024-06-04	13.150	3.850	0.050	-3.950	-5.700	-10.450	-16.750
2024-06-03	4.812	4.611	4.410	4.392	4.539	7.2516	38,571.03	16,828.67	2024-06-03	14.400	4.000	0.550	-3.500	-4.950	-11.450	-15.950
change	-0.040	-0.056	-0.063	-0.062	-0.065	-0.0044	140.26	28.38	change	-1.250	-0.150	-0.500	-0.450	-0.750	1.000	-0.800

◎ 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
2024-06-04	-4.25	-7.50	-12.00	-15.25	-3.25	-4.50	-6.50	-7.75	-2.00	-3.25	-3.50	-1.25	-1.50	-0.25	0.75	1.00
2024-06-03	-3.75	-6.00	-9.75	-11.75	-2.25	-3.75	-5.00	-5.75	-1.25	-2.00	-2.50	-0.75	-1.25	-0.50	0.50	1.00
change	-0.50	-1.50	-2.25	-3.50	-1.00	-0.75	-1.50	-2.00	-0.75	-1.25	-1.00	-0.50	-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
2024-06-04	-11.00	-19.00	-20.00	-1.00	-2.00	-0.50	-1.00	0.50	-5.50	1.50	-4.50	-6.00	-14.50	-8.50	-3.00	-6.00
2024-06-03	-11.00	-19.00	-20.00	-1.00	-2.00	-0.50	-1.00	0.50	-5.50	1.50	-4.50	-6.00	-14.50	-8.50	-3.00	-6.00
change	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-06-04	-50.75	-62.25	-58.75	-57.75	-55.00	-60.75	-70.25	2024-06-04	-4.50	-8.00	-3.50	1.25	0.25	-1.00	-13.50	-13.75
2024-06-03	-47.50	-60.50	-57.75	-57.50	-55.25	-60.75	-70.25	2024-06-03	-4.00	-6.50	-2.50	1.25	0.25	-1.00	-13.50	-13.75
change	-3.25	-1.75	-1.00	-0.25	0.25	0.00	0.00	change	-0.50	-1.50	-1.00	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	104.51	112.79	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	-0.06	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	17.36				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/06/24	07/06/24	07/06/24	07/06/24	07/06/24	07/06/24	07/06/24	07/06/24
	maturity	09/06/25	08/12/25	08/06/26	07/06/27	07/06/28	07/06/29	09/06/31	07/06/34
CCS	value	10/06/24	10/06/24	10/06/24	10/06/24	10/06/24	10/06/24	10/06/24	10/06/24
	maturity	10/06/25	10/12/25	10/06/26	10/06/27	12/06/28	11/06/29	10/06/31	12/06/34

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

J.W Shim