

# Tradition Market Summary

10-Jun-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-07	3.5875	3.5325	3.4800	3.4200	3.3700	3.3150	3.2875	3.2675	3.2675	3.2675	3.2675	3.2700	3.2775	3.2900	3.2800	3.1425
2024-06-05	3.5900	3.5400	3.5000	3.4400	3.3950	3.3475	3.3225	3.3075	3.3075	3.3075	3.3100	3.3125	3.3200	3.3325	3.3225	3.1850
change	-0.0025	-0.0075	-0.0200	-0.0200	-0.0250	-0.0325	-0.0350	-0.0400	-0.0400	-0.0400	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-07	3.2400	3.1900	2.9450	2.8350	2.7500	2.7350	2.7050	2.7150	2.7000	2.6550	2.6150	2.6000	2.5700	2.5400	2.5100	2.5100
2024-06-05	3.2450	3.1950	2.9700	2.8600	2.7700	2.7600	2.7400	2.7500	2.7350	2.6900	2.6500	2.6350	2.6050	2.5750	2.5450	2.5450
change	-0.0050	-0.0050	-0.0250	-0.0250	-0.0200	-0.0250	-0.0350	-0.0350	-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
2024-06-07	104.74	113.55	3.365	3.361	3.340	3.307	3.332	3.330	3.385	3.327	3.60	2722.67	866.18	1,365.30	881.05	-2810
2024-06-05	104.64	113.18	3.373	3.380	3.365	3.343	3.372	3.367	3.432	3.365	3.60	2689.50	850.75	1,373.00	879.31	-2840
change	0.10	0.37	-0.008	-0.019	-0.025	-0.036	-0.040	-0.037	-0.047	-0.038	0.00	33.17	15.43	-	7.70	1.74

## ◎ 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
2024-06-07	4.889	4.668	4.461	4.434	4.553	7.2655	38,798.99	17,133.13	2024-06-07	11.500	3.000	0.800	-4.450	-6.250	-10.750	-18.450
2024-06-06	4.726	4.506	4.298	4.287	4.435	7.2592	38,886.17	17,173.12	2024-06-05	12.700	3.000	0.450	-4.950	-5.950	-11.200	-18.000
change	0.163	0.162	0.163	0.147	0.118	0.0063	- 87.18	- 39.99	change	-1.200	0.000	0.350	0.500	-0.300	0.450	-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
2024-06-07	-6.00	-11.00	-16.50	-21.25	-5.00	-5.50	-8.25	-10.25	-2.75	-4.75	-4.75	-2.00	-2.00	0.00	1.00	1.00
2024-06-05	-6.00	-10.50	-15.25	-19.25	-4.50	-4.75	-7.25	-8.75	-2.50	-4.00	-4.00	-1.50	-1.50	0.00	1.25	1.25
change	0.00	-0.50	-1.25	-2.00	-0.50	-0.75	-1.00	-1.50	-0.25	-0.75	-0.75	-0.50	-0.50	0.00	-0.25	-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
2024-06-07	-11.00	-19.50	-21.00	-1.50	-4.50	-3.50	-3.00	-2.00	-8.00	1.00	-5.00	-6.00	-14.50	-8.50	-3.00	-6.00
2024-06-05	-11.00	-20.00	-21.00	-1.00	-3.00	-2.00	-2.00	-1.00	-7.00	1.00	-5.00	-6.00	-14.50	-8.50	-3.00	-6.00
change	0.00	0.50	0.00	-0.50	-1.50	-1.50	-1.00	-1.00	-1.00	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
2024-06-07	-53.50	-62.00	-58.00	-58.25	-55.25	-61.25	-70.75	2024-06-07	-5.50	-10.75	-5.25	1.25	0.25	-1.00	-13.50	-13.75
2024-06-05	-53.00	-62.50	-58.75	-58.25	-55.75	-61.75	-71.50	2024-06-05	-5.00	-9.00	-4.00	1.25	0.25	-1.00	-13.50	-13.75
change	-0.50	0.50	0.75	0.00	0.50	0.50	0.75	change	-0.50	-1.75	-1.25	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	104.74	113.60	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.4	고/저평	0.00	-0.05	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	21.9	12.3	16.7	13.6	18.5	13.6	11.63	13.90	17.43				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/06/24	11/06/24	11/06/24	11/06/24	11/06/24	11/06/24	11/06/24	11/06/24
	maturity	11/06/25	11/12/25	11/06/26	11/06/27	12/06/28	11/06/29	11/06/31	12/06/34
CCS	value	12/06/24	12/06/24	12/06/24	12/06/24	12/06/24	12/06/24	12/06/24	12/06/24
	maturity	12/06/25	12/12/25	12/06/26	14/06/27	12/06/28	12/06/29	12/06/31	12/06/34

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## Night Duty

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