

Tradition Market Summary

13-Jun-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-12	3.5825	3.5400	3.4950	3.4275	3.3725	3.3125	3.2900	3.2750	3.2700	3.2700	3.2700	3.2725	3.2800	3.2925	3.2825	3.1450
2024-06-11	3.5875	3.5475	3.5075	3.4475	3.4000	3.3450	3.3225	3.3100	3.3075	3.3100	3.3100	3.3125	3.3200	3.3325	3.3225	3.1850
change	-0.0050	-0.0075	-0.0125	-0.0200	-0.0275	-0.0325	-0.0325	-0.0350	-0.0375	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-12	3.2950	3.2450	2.9700	2.8400	2.7400	2.7350	2.7100	2.7250	2.7100	2.6650	2.6200	2.6000	2.5650	2.5350	2.5050	2.5050
2024-06-11	3.2750	3.2250	2.9800	2.8650	2.7800	2.7650	2.7400	2.7550	2.7400	2.6950	2.6500	2.6300	2.5950	2.5650	2.5350	2.5350
change	0.0200	0.0200	-0.0100	-0.0250	-0.0400	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2024-06-12	104.73	113.50	3.368	3.371	3.350	3.295	3.330	3.315	3.370	3.312	3.60	2728.17	870.67	1,376.20	875.14	-2850
2024-06-11	104.62	113.05	3.375	3.390	3.376	3.332	3.370	3.360	3.416	3.346	3.60	2705.32	868.36	1,378.40	878.39	-2890
change	0.11	0.45	-0.007	-0.019	-0.026	-0.037	-0.040	-0.045	-0.046	-0.034	0.00	22.85	2.31	-	2.20	40

◎ 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
2024-06-12	4.756	4.503	4.320	4.318	4.479	7.2610	38,712.21	17,608.44	2024-06-12	12.700	2.250	1.750	-4.000	-4.000	-9.000	-16.700
2024-06-11	4.834	4.594	4.417	4.402	4.537	7.2719	38,747.42	17,343.55	2024-06-11	13.250	2.400	1.300	-4.750	-5.000	-9.600	-16.100
change	-0.078	-0.091	-0.097	-0.084	-0.058	-0.0109	-35.21	264.89	change	-0.550	-0.150	0.450	0.750	1.000	0.600	-0.600

◎ 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
2024-06-12	-6.75	-12.25	-18.25	-22.00	-5.50	-6.00	-8.25	-9.75	-2.25	-3.75	-4.25	-1.50	-2.00	-0.50	0.50	1.00
2024-06-11	-6.00	-10.75	-16.25	-19.75	-4.75	-5.50	-7.75	-9.00	-2.25	-3.50	-3.50	-1.25	-1.25	0.00	1.00	1.00
change	-0.75	-1.50	-2.00	-2.25	-0.75	-0.50	-0.50	-0.75	0.00	-0.25	-0.75	-0.25	-0.75	-0.50	-0.50	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
2024-06-12	-13.00	-23.00	-23.50	-0.50	-3.00	-1.50	-2.50	-1.00	-7.00	1.50	-4.50	-6.00	-16.00	-10.00	-3.00	-6.00
2024-06-11	-11.50	-20.00	-21.50	-1.50	-4.00	-2.50	-2.50	-1.00	-7.00	1.50	-4.50	-6.00	-16.00	-10.00	-3.00	-6.00
change	-1.50	-3.00	-2.00	1.00	1.00	1.00	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
2024-06-12	-52.50	-63.25	-57.75	-58.00	-55.00	-60.50	-71.50	2024-06-12	-4.25	-8.75	-4.50	1.25	0.25	-1.00	-13.50	-13.75
2024-06-11	-52.75	-62.00	-58.00	-58.25	-55.50	-61.50	-72.50	2024-06-11	-4.00	-8.00	-4.00	1.25	0.25	-1.00	-13.50	-13.75
change	0.25	-1.25	0.25	0.25	0.50	1.00	1.00	change	-0.25	-0.75	-0.50	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	113.51	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	-0.01	-0.01	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	17.42				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/06/24	14/06/24	14/06/24	14/06/24	14/06/24	14/06/24	14/06/24	14/06/24
	maturity	16/06/25	15/12/25	15/06/26	14/06/27	14/06/28	14/06/29	16/06/31	14/06/34
CCS	value	17/06/24	17/06/24	17/06/24	17/06/24	17/06/24	17/06/24	17/06/24	17/06/24
	maturity	17/06/25	17/12/25	17/06/26	17/06/27	20/06/28	18/06/29	17/06/31	20/06/34

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◎ Bloomberg : TRKW

Night Duty

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