

Tradition Market Summary

14-Jun-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-13	3.5825	3.5350	3.4850	3.4150	3.3500	3.2825	3.2600	3.2450	3.2400	3.2425	3.2425	3.2450	3.2525	3.2650	3.2550	3.1175
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
change	0.0000	-0.0050	-0.0100	-0.0125	-0.0225	-0.0300	-0.0300	-0.0300	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-13	3.2900	3.2400	2.9550	2.8200	2.7250	2.7150	2.7000	2.7000	2.6850	2.6400	2.5950	2.5750	2.5400	2.5100	2.4800	2.4400
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
change	-0.0050	-0.0050	-0.0150	-0.0200	-0.0150	-0.0200	-0.0100	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0650
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
2024-06-13	104.79	113.75	3.359	3.357	3.335	3.277	3.311	3.300	3.352	3.290	3.60	2754.89	871.33	1,373.90	877.48	-2860
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
change	0.06	0.25	-0.009	-0.014	-0.015	-0.018	-0.019	-0.015	-0.018	-0.022	0.00	26.72	0.66	-	2.34	-10

◎ 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	
2024-06-13	4.703	4.440	4.246	4.248	4.401	7.2700	38,647.10	17,667.56	2024-06-13	12.600	1.500	0.550	-5.100	-5.500	-9.950	-17.250	
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	
change	-0.053	-0.063	-0.074	-0.070	-0.078	0.0090	-	65.11	59.12	change	-0.100	-0.750	-1.200	-1.100	-1.500	-0.950	-0.550

◎ 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
2024-06-13	-7.00	-13.50	-20.25	-24.00	-6.50	-6.75	-9.00	-10.50	-2.25	-3.75	-4.00	-1.50	-1.75	-0.25	0.75	1.00
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
change	-0.25	-1.25	-2.00	-2.00	-1.00	-0.75	-0.75	-0.75	0.00	0.00	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
2024-06-13	-13.50	-23.00	-24.00	-1.00	-2.50	-2.50	-1.50	-1.50	-7.50	0.00	-6.00	-6.00	-16.00	-10.00	-3.00	-6.00
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
change	-0.50	0.00	-0.50	-0.50	0.50	-1.00	1.00	-0.50	-0.50	-1.50	-1.50	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
2024-06-13	-53.00	-62.50	-56.75	-56.00	-54.50	-60.25	-71.25	2024-06-13	-4.75	-9.75	-5.00	1.25	0.25	-1.00	-13.50	-13.75
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
change	-0.50	0.75	1.00	2.00	0.50	0.25	0.25	change	-0.50	-1.00	-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	104.79	113.71	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	0.04	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	13.91	17.44				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	19/06/28	18/06/29	17/06/31	19/06/34
CCS	value	18/06/24	18/06/24	18/06/24	18/06/24	18/06/24	18/06/24	18/06/24	18/06/24
	maturity	18/06/25	18/12/25	18/06/26	21/06/27	20/06/28	18/06/29	18/06/31	20/06/34

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Night Duty

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