

# Tradition Market Summary

17-Jun-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-14	3.5775	3.5200	3.4625	3.3950	3.3275	3.2475	3.2150	3.1950	3.1875	3.1900	3.1900	3.1925	3.2000	3.2125	3.2025	3.0650
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
change	-0.0050	-0.0150	-0.0225	-0.0200	-0.0225	-0.0350	-0.0450	-0.0500	-0.0525	-0.0525	-0.0525	-0.0525	-0.0525	-0.0525	-0.0525	-0.0525
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-14	3.2050	3.1550	2.9050	2.7700	2.6800	2.6700	2.6500	2.6500	2.6350	2.5900	2.5450	2.5250	2.4900	2.4600	2.4300	2.3900
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
change	-0.0850	-0.0850	-0.0500	-0.0500	-0.0450	-0.0450	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
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
2024-06-14	104.93	114.17	3.346	3.337	3.308	3.242	3.270	3.262	3.300	3.267	3.60	2758.42	862.19	1,379.30	882.77	-2870
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
change	0.14	0.42	-0.013	-0.020	-0.027	-0.035	-0.041	-0.038	-0.052	-0.023	0.00	3.53	-	9.14	5.40	-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
2024-06-14	4.707	4.442	4.240	4.221	4.352	7.2712	38,589.16	17,688.88	2024-06-14	11.650	1.950	0.550	-5.500	-6.700	-10.000	-20.200
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
change	0.004	0.002	-0.006	-0.027	-0.049	0.0012	-	57.94	change	-0.950	0.450	0.000	-0.400	-1.200	-0.050	-2.950

## ◎ 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
2024-06-14	-6.75	-13.50	-21.50	-26.75	-6.75	-8.00	-11.25	-13.25	-3.25	-5.25	-5.75	-2.00	-2.50	-0.50	0.50	1.00
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
change	0.25	0.00	-1.25	-2.75	-0.25	-1.25	-2.25	-2.75	-1.00	-1.50	-1.75	-0.50	-0.75	-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
2024-06-14	-13.50	-22.50	-23.50	-1.00	-3.00	-3.00	-2.00	-2.00	-8.00	0.00	-6.00	-6.00	-16.00	-10.00	-3.00	-6.00
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
change	0.00	0.50	0.50	0.00	-0.50	-0.50	-0.50	-0.50	-0.50	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
2024-06-14	-55.75	-64.75	-57.75	-56.50	-54.50	-60.00	-71.00	2024-06-14	-5.75	-11.50	-5.75	1.25	0.25	-1.00	-13.50	-13.75
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
change	-2.75	-2.25	-1.00	-0.50	0.00	0.25	0.25	change	-1.00	-1.75	-0.75	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	104.89	114.15	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	0.04	0.02	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	22.0	12.3	16.7	13.6	18.5	13.6	11.64	13.92	17.48				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	18/06/27	19/06/28	18/06/29	18/06/31	19/06/34
CCS	value	20/06/24	20/06/24	20/06/24	20/06/24	20/06/24	20/06/24	20/06/24	20/06/24
	maturity	20/06/25	22/12/25	22/06/26	21/06/27	20/06/28	20/06/29	20/06/31	20/06/34

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## Night Duty

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