

Tradition Market Summary

20-Jun-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-19	3.5200	3.4600	3.3900	3.3150	3.2425	3.1600	3.1275	3.1025	3.0950	3.0950	3.0950	3.0975	3.1075	3.1200	3.1075	2.9700
2024-06-18	3.5475	3.4950	3.4400	3.3675	3.3000	3.2200	3.1900	3.1700	3.1625	3.1625	3.1625	3.1650	3.1750	3.1875	3.1775	3.0400
change	-0.0275	-0.0350	-0.0500	-0.0525	-0.0575	-0.0600	-0.0625	-0.0675	-0.0675	-0.0675	-0.0675	-0.0675	-0.0675	-0.0675	-0.0700	-0.0700
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-19	3.1650	3.1150	2.8650	2.7300	2.6300	2.6100	2.5900	2.5850	2.5650	2.5200	2.4800	2.4600	2.4400	2.4100	2.3800	2.3400
2024-06-18	3.2000	3.1500	2.9000	2.7650	2.6650	2.6450	2.6250	2.6200	2.6000	2.5550	2.5100	2.4900	2.4550	2.4250	2.3950	2.3550
change	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0300	-0.0300	-0.0300	-0.0150	-0.0150	-0.0150
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
2024-06-19	105.29	114.96	3.328	3.286	3.230	3.150	3.180	3.180	3.225	3.195	3.60	2797.33	861.17	1,381.80	875.21	-2850
2024-06-18	105.12	114.49	3.334	3.313	3.275	3.207	3.235	3.230	3.277	3.235	3.60	2763.92	858.95	1,381.10	875.46	-2910
change	0.17	0.47	-0.006	-0.027	-0.045	-0.057	-0.055	-0.050	-0.052	-0.040	0.00	33.41	2.22	0.70	-0.25	60

◎ 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
2024-06-18	4.718	4.441	4.243	4.219	4.351	7.2707	38,834.86	17,862.23	2024-06-19	6.200	1.250	1.000	-5.250	-7.750	-11.750	-22.500
2024-06-17	4.768	4.505	4.307	4.285	4.411	7.2697	38,778.10	17,857.02	2024-06-18	10.600	2.500	1.300	-4.500	-6.000	-10.200	-19.500
change	-0.050	-0.064	-0.064	-0.066	-0.060	0.0010	56.76	5.21	change	-4.400	-1.250	-0.300	-0.750	-1.750	-1.550	-3.000

◎ 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
2024-06-19	-7.50	-14.75	-23.00	-28.75	-7.25	-8.25	-11.50	-14.00	-3.25	-5.75	-6.50	-2.50	-3.25	-0.75	0.50	1.25
2024-06-18	-7.25	-14.00	-22.00	-27.00	-6.75	-8.00	-11.00	-13.00	-3.00	-5.00	-5.75	-2.00	-2.75	-0.75	0.50	1.25
change	-0.25	-0.75	-1.00	-1.75	-0.50	-0.25	-0.50	-1.00	-0.25	-0.75	-0.75	-0.50	-0.50	0.00	0.00	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
2024-06-19	-13.50	-23.50	-25.50	-2.00	-4.00	-4.50	-2.00	-2.50	-9.00	-0.50	-7.00	-6.50	-14.50	-8.00	-3.00	-6.00
2024-06-18	-13.50	-23.50	-25.50	-2.00	-4.00	-4.50	-2.00	-2.50	-9.00	-0.50	-7.00	-6.50	-16.50	-10.00	-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	2.00	2.00	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
2024-06-19	-52.50	-61.25	-55.00	-53.75	-51.75	-57.50	-66.75	2024-06-19	-6.00	-13.00	-7.00	1.25	0.00	-1.25	-13.75	-13.75
2024-06-18	-54.00	-63.50	-57.50	-56.50	-55.00	-60.75	-72.00	2024-06-18	-5.25	-10.75	-5.50	1.25	0.25	-1.00	-13.50	-13.75
change	1.50	2.25	2.50	2.75	3.25	3.25	5.25	change	-0.75	-2.25	-1.50	0.00	-0.25	-0.25	-0.25	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	105.27	114.96	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	0.02	0.00	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	18.6	13.7	11.65	13.95	17.55				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	21/06/24	21/06/24	21/06/24	21/06/24	21/06/24	21/06/24	21/06/24	21/06/24
	maturity	23/06/25	22/12/25	22/06/26	21/06/27	21/06/28	21/06/29	23/06/31	21/06/34
CCS	value	24/06/24	24/06/24	24/06/24	24/06/24	24/06/24	24/06/24	24/06/24	24/06/24
	maturity	24/06/25	24/12/25	24/06/26	24/06/27	26/06/28	25/06/29	24/06/31	26/06/34

◎ 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

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

Y.C Yoon