

Tradition Market Summary

24-Jun-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-21	3.5200	3.4475	3.3775	3.3000	3.2350	3.1650	3.1400	3.1175	3.1100	3.1100	3.1100	3.1125	3.1200	3.1325	3.1150	2.9775
2024-06-20	3.5300	3.4725	3.4075	3.3350	3.2750	3.2050	3.1750	3.1500	3.1425	3.1425	3.1425	3.1450	3.1525	3.1650	3.1475	3.0100
change	-0.0100	-0.0250	-0.0300	-0.0350	-0.0400	-0.0400	-0.0350	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-21	3.2150	3.1650	2.9150	2.7750	2.6650	2.6500	2.6350	2.6350	2.6200	2.5800	2.5550	2.5500	2.5600	2.5300	2.5000	2.4600
2024-06-20	3.2350	3.1850	2.9350	2.7950	2.6850	2.6700	2.6500	2.6500	2.6350	2.5950	2.5650	2.5550	2.5550	2.5250	2.4950	2.4550
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0150	-0.0150	-0.0150	-0.0150	-0.0100	-0.0050	0.0050	0.0050	0.0050	0.0050
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
2024-06-21	105.27	114.84	3.335	3.280	3.235	3.160	3.190	3.190	3.242	3.227	3.60	2784.26	852.67	1,388.30	871.23	-2890
2024-06-20	105.16	114.60	3.341	3.300	3.256	3.195	3.220	3.220	3.270	3.235	3.60	2807.63	857.51	1,384.70	875.88	-2860
change	0.11	0.24	-0.006	-0.020	-0.021	-0.035	-0.030	-0.030	-0.028	-0.008	0.00	-23.37	-	4.84	3.60	-4.65

◎ 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
2024-06-21	4.734	4.466	4.272	4.257	4.396	7.2906	39,150.33	17,689.36	2024-06-21	4.250	0.000	0.500	-5.000	-7.250	-12.200	-24.950
2024-06-20	4.739	4.471	4.275	4.261	4.399	7.2905	39,134.76	17,721.59	2024-06-20	6.650	1.900	1.000	-4.500	-7.000	-11.750	-22.500
change	-0.005	-0.005	-0.003	-0.004	-0.003	0.0001	15.57	-32.23	change	-2.400	-1.900	-0.500	-0.500	-0.250	-0.450	-2.450

◎ 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
2024-06-21	-7.75	-14.25	-21.25	-26.00	-6.50	-7.00	-9.50	-11.75	-2.50	-4.75	-5.50	-2.25	-3.00	-0.75	0.25	1.00
2024-06-20	-7.25	-13.25	-20.25	-25.75	-6.00	-7.00	-10.00	-12.50	-3.00	-5.50	-6.25	-2.50	-3.25	-0.75	0.25	1.00
change	-0.50	-1.00	-1.00	-0.25	-0.50	0.00	0.50	0.75	0.50	0.75	0.75	0.25	0.25	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
2024-06-21	-14.00	-25.00	-26.50	-1.50	-3.00	-3.00	-1.50	-1.50	-7.00	0.00	-5.50	-5.50	-7.50	-2.00	-3.00	-6.00
2024-06-20	-14.00	-25.00	-26.50	-1.50	-3.50	-3.50	-2.00	-2.00	-7.50	0.00	-5.50	-5.50	-9.50	-4.00	-3.00	-6.00
change	0.00	0.00	0.00	0.00	0.50	0.50	0.50	0.50	0.50	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
2024-06-21	-46.25	-57.00	-51.50	-50.50	-48.25	-53.00	-56.00	2024-06-21	-7.25	-14.25	-7.00	1.25	-0.50	-1.75	-14.25	-13.75
2024-06-20	-47.25	-59.00	-53.50	-52.50	-50.00	-54.75	-59.75	2024-06-20	-5.75	-12.25	-6.50	1.25	-0.50	-1.75	-14.25	-13.75
change	1.00	2.00	2.00	2.00	1.75	1.75	3.75	change	-1.50	-2.00	-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	105.23	114.82	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	0.04	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	18.6	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	25/06/24	25/06/24	25/06/24	25/06/24	25/06/24	25/06/24	25/06/24	25/06/24
	maturity	25/06/25	26/12/25	25/06/26	25/06/27	26/06/28	25/06/29	25/06/31	26/06/34
CCS	value	26/06/24	26/06/24	26/06/24	26/06/24	26/06/24	26/06/24	26/06/24	26/06/24
	maturity	26/06/25	26/12/25	26/06/26	28/06/27	26/06/28	26/06/29	26/06/31	26/06/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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