

# Tradition Market Summary

23-Jul-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-22	3.4650	3.3775	3.3000	3.1975	3.1225	3.0500	3.0275	3.0150	3.0150	3.0225	3.0300	3.0350	3.0475	3.0700	3.0475	2.9475
2024-07-19	3.4650	3.3800	3.3050	3.2050	3.1300	3.0575	3.0325	3.0200	3.0200	3.0300	3.0375	3.0425	3.0550	3.0775	3.0525	2.9475
change	0.0000	-0.0025	-0.0050	-0.0075	-0.0075	-0.0075	-0.0050	-0.0050	-0.0050	-0.0075	-0.0075	-0.0075	-0.0075	-0.0075	-0.0050	0.0000
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-22	3.0500	3.0000	2.7500	2.6350	2.5100	2.4550	2.4500	2.4600	2.4550	2.4200	2.3950	2.3900	2.3850	2.3550	2.3050	2.2650
2024-07-19	3.0800	3.0300	2.7800	2.6400	2.5050	2.4500	2.4350	2.4400	2.4350	2.4000	2.3750	2.3700	2.3650	2.3350	2.2850	2.2450
change	-0.0300	-0.0300	-0.0300	-0.0050	0.0050	0.0050	0.0150	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200
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
2024-07-22	105.53	115.78	3.227	3.164	3.115	3.068	3.100	3.085	3.142	3.095	3.52	2763.51	809.96	1,388.00	883.60	-2810
2024-07-19	105.50	115.65	3.230	3.168	3.122	3.072	3.107	3.095	3.152	3.105	3.52	2795.46	828.72	1,386.70	883.58	-2740
change	0.03	0.13	-0.003	-0.004	-0.007	-0.004	-0.007	-0.010	-0.010	-0.010	0.00	-31.95	-	18.76	1.30	0.02

## ◎ 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
2024-07-22	4.519	4.293	4.174	4.254	4.472	7.2956	40,415.44	18,007.57	2024-07-22	7.300	0.750	-1.800	-7.250	-7.000	-9.450	-14.750
2024-07-19	4.515	4.290	4.169	4.242	4.451	7.2819	40,287.53	17,726.94	2024-07-19	7.500	0.800	-1.450	-7.450	-7.500	-9.700	-15.750
change	0.004	0.003	0.005	0.012	0.021	0.0137	127.91	280.63	change	-0.200	-0.050	-0.350	0.200	0.500	0.250	1.000

## ◎ 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
2024-07-22	-10.25	-17.75	-25.00	-28.50	-7.50	-7.25	-9.50	-10.75	-2.25	-3.50	-2.75	-1.25	-0.50	0.75	3.25	2.50
2024-07-19	-10.00	-17.50	-24.75	-28.50	-7.50	-7.25	-9.75	-11.00	-2.50	-3.75	-2.75	-1.25	-0.25	1.00	3.50	2.50
change	-0.25	-0.25	-0.25	0.00	0.00	0.00	0.25	0.25	0.25	0.25	0.00	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
2024-07-22	-11.50	-24.00	-29.50	-5.50	-6.00	-5.00	-0.50	0.50	-3.50	1.00	-3.00	-4.00	-7.50	-3.50	-3.00	-8.00
2024-07-19	-14.00	-27.50	-33.00	-5.50	-7.00	-6.50	-1.50	-1.00	-5.00	0.50	-3.50	-4.00	-7.50	-3.50	-3.00	-8.00
change	2.50	3.50	3.50	0.00	1.00	1.50	1.00	1.50	1.50	0.50	0.50	0.00	0.00	0.00	0.00	0.00

## ◎ Basis

## ◎ Short-End, Long-End IRS spread

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
2024-07-22	-55.00	-61.25	-59.50	-57.75	-55.50	-60.25	-66.25	2024-07-22	-8.75	-16.50	-7.75	2.25	0.00	-2.25	-10.00	-10.00
2024-07-19	-52.50	-62.50	-60.75	-59.75	-58.00	-63.00	-69.00	2024-07-19	-8.50	-16.00	-7.50	2.25	-0.25	-2.50	-10.75	-10.50
change	-2.50	1.25	1.25	2.00	2.50	2.75	2.75	change	-0.25	-0.50	-0.25	0.00	0.25	0.25	0.75	0.50

## ◎ Duration

								(vard)			2024 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.4	23.9	32.6	고/저평	105.48	115.76	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	13.97	17.54				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	24/07/24	24/07/24	24/07/24	24/07/24	24/07/24	24/07/24	24/07/24	24/07/24
	maturity	24/07/25	26/01/26	24/07/26	26/07/27	24/07/28	24/07/29	24/07/31	24/07/34
CCS	value	25/07/24	25/07/24	25/07/24	25/07/24	25/07/24	25/07/24	25/07/24	25/07/24
	maturity	25/07/25	26/01/26	27/07/26	26/07/27	25/07/28	25/07/29	25/07/31	25/07/34

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

◎ Bloomberg : TRKW

## Night Duty

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