

Tradition Market Summary

25-Jul-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-24	3.4500	3.3600	3.2800	3.1750	3.0950	3.0275	3.0075	2.9950	2.9925	3.0000	3.0075	3.0150	3.0275	3.0500	3.0275	2.9450
2024-07-23	3.4550	3.3750	3.3000	3.2075	3.1350	3.0675	3.0475	3.0375	3.0375	3.0475	3.0550	3.0600	3.0725	3.0950	3.0725	2.9725
change	-0.0050	-0.0150	-0.0200	-0.0325	-0.0400	-0.0400	-0.0400	-0.0425	-0.0450	-0.0475	-0.0475	-0.0450	-0.0450	-0.0450	-0.0450	-0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-24	3.0400	2.9900	2.7400	2.6150	2.4850	2.4250	2.4200	2.4300	2.4250	2.3900	2.3650	2.3600	2.3550	2.3250	2.2750	2.2350
2024-07-23	3.0600	3.0100	2.7600	2.6450	2.5250	2.4700	2.4650	2.4750	2.4700	2.4350	2.4100	2.4050	2.4000	2.3700	2.3200	2.2800
change	-0.0200	-0.0200	-0.0200	-0.0300	-0.0400	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
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
2024-07-24	105.59	115.90	3.204	3.173	3.098	3.045	3.085	3.074	3.132	3.087	3.51	2758.71	814.25	1,379.90	898.14	-2770
2024-07-23	105.47	115.51	3.227	3.183	3.132	3.087	3.122	3.112	3.172	3.117	3.52	2774.29	812.12	1,386.20	890.87	-2810
change	0.12	0.39	-0.023	-0.010	-0.034	-0.042	-0.037	-0.038	-0.040	-0.030	-0.01	-15.58	2.13	-6.30	7.27	40

◎ 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
2024-07-24	4.431	4.260	4.173	4.285	4.541	7.2653	39,853.87	17,342.41	2024-07-24	7.600	-0.300	-1.750	-7.750	-7.900	-10.450	-14.200
2024-07-23	4.493	4.276	4.165	4.253	4.487	7.2891	40,358.09	17,997.35	2024-07-23	7.300	0.300	-1.950	-7.450	-7.450	-9.950	-14.450
change	-0.062	-0.016	0.008	0.032	0.054	-0.0238	-504.22	-654.94	change	0.300	-0.600	0.200	-0.300	-0.450	-0.500	0.250

◎ 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
2024-07-24	-10.50	-18.50	-25.25	-28.50	-8.00	-6.75	-8.75	-10.00	-2.00	-3.25	-2.75	-1.25	-0.75	0.50	3.25	2.75
2024-07-23	-9.25	-16.50	-23.25	-26.25	-7.25	-6.75	-8.75	-9.75	-2.00	-3.00	-2.00	-1.00	0.00	1.00	3.50	2.50
change	-1.25	-2.00	-2.00	-2.25	-0.75	0.00	0.00	-0.25	0.00	-0.25	-0.75	-0.25	-0.75	-0.50	-0.25	0.25

◎ 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
2024-07-24	-12.50	-25.50	-31.50	-6.00	-6.50	-5.50	-0.50	0.50	-3.50	1.00	-3.00	-4.00	-7.50	-3.50	-3.00	-8.00
2024-07-23	-11.50	-23.50	-29.00	-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
change	-1.00	-2.00	-2.50	-0.50	-0.50	-0.50	0.00	0.00	0.00	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
2024-07-24	-54.00	-61.00	-60.25	-58.75	-56.50	-61.00	-67.25	2024-07-24	-9.00	-17.00	-8.00	2.25	0.00	-2.25	-8.25	-8.25
2024-07-23	-54.00	-61.00	-59.75	-58.25	-56.25	-61.25	-67.25	2024-07-23	-8.00	-15.50	-7.50	2.25	0.00	-2.25	-10.00	-10.00
change	0.00	0.00	-0.50	-0.50	-0.25	0.25	0.00	change	-1.00	-1.50	-0.50	0.00	0.00	0.00	1.75	1.75

◎ 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	105.53	115.87	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.4	24.0	32.6	고/저평	0.06	0.03	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	16.8	13.6	18.6	13.7	11.65	13.98	17.53				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	26/07/24	26/07/24	26/07/24	26/07/24	26/07/24	26/07/24	26/07/24	26/07/24
	maturity	28/07/25	26/01/26	27/07/26	26/07/27	26/07/28	26/07/29	28/07/31	26/07/34
CCS	value	29/07/24	29/07/24	29/07/24	29/07/24	29/07/24	29/07/24	29/07/24	29/07/24
	maturity	29/07/25	29/01/26	29/07/26	29/07/27	31/07/28	30/07/29	29/07/31	31/07/34

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◎ Bloomberg : TRKW

Night Duty

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