

Tradition Market Summary

26-Jul-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-25	3.4325	3.3400	3.2600	3.1550	3.0700	3.0000	2.9850	2.9750	2.9750	2.9875	2.9975	3.0050	3.0175	3.0400	3.0200	2.9450
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
change	-0.0175	-0.0200	-0.0200	-0.0200	-0.0250	-0.0275	-0.0225	-0.0200	-0.0175	-0.0125	-0.0100	-0.0100	-0.0100	-0.0100	-0.0075	0.0000
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-25	3.0100	2.9600	2.7100	2.5900	2.4700	2.4050	2.4000	2.4100	2.4050	2.3700	2.3450	2.3400	2.3350	2.3050	2.2550	2.2150
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
change	-0.0300	-0.0300	-0.0300	-0.0250	-0.0150	-0.0200	-0.0200	-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
2024-07-25	105.65	116.00	3.182	3.147	3.075	3.020	3.057	3.052	3.122	3.085	3.51	2710.65	797.29	1,385.40	899.58	-2770
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	1,383.80	898.14	-2770
change	0.06	0.10	-0.022	-0.026	-0.023	-0.025	-0.028	-0.022	-0.010	-0.002	0.00	-48.06	-	16.96	1.44	0

◎ 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
2024-07-25	4.433	4.252	4.134	4.244	4.487	7.2413	39,935.07	17,181.72	2024-07-25	7.800	-0.500	-2.000	-7.200	-7.700	-10.450	-14.000
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
change	0.002	-0.008	-0.039	-0.041	-0.054	-0.0240	81.20	-160.69	change	0.200	-0.200	-0.250	0.550	0.200	0.000	0.200

◎ 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
2024-07-25	-10.50	-19.00	-26.00	-28.50	-8.50	-7.00	-8.50	-9.50	-1.50	-2.50	-1.25	-1.00	0.25	1.25	4.25	3.00
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
change	0.00	-0.50	-0.75	0.00	-0.50	-0.25	0.25	0.50	0.50	0.75	1.50	0.25	1.00	0.75	1.00	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
2024-07-25	-12.00	-24.00	-30.50	-6.50	-7.00	-6.00	-0.50	0.50	-3.50	1.00	-3.00	-4.00	-7.50	-3.50	-3.00	-8.00
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
change	0.50	1.50	1.00	-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
2024-07-25	-55.00	-60.00	-59.50	-58.50	-56.50	-61.75	-68.25	2024-07-25	-9.25	-17.25	-8.00	2.25	0.25	-2.00	-7.25	-7.50
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
change	-1.00	1.00	0.75	0.25	0.00	-0.75	-1.00	change	-0.25	-0.25	0.00	0.00	0.25	0.25	1.00	0.75

◎ 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	105.61	115.96	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	0.04	0.04	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	17.52				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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