

# Tradition Market Summary

29-Jul-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-26	3.4325	3.3375	3.2575	3.1500	3.0675	2.9925	2.9750	2.9625	2.9600	2.9700	2.9800	2.9875	3.0000	3.0225	3.0025	2.9275
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
change	0.0000	-0.0025	-0.0025	-0.0050	-0.0025	-0.0075	-0.0100	-0.0125	-0.0150	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-26	3.0050	2.9550	2.7050	2.5850	2.4650	2.4000	2.3950	2.4050	2.4000	2.3650	2.3400	2.3350	2.3300	2.3000	2.2500	2.2100
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
change	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-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
2024-07-26	105.66	116.18	3.167	3.146	3.080	3.017	3.048	3.040	3.104	3.082	3.50	2731.90	797.56	1,385.80	901.05	-2790
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
change	0.01	0.18	-0.015	-0.001	0.005	-0.003	-0.009	-0.012	-0.018	-0.003	-0.01	21.25	0.27	0.40	1.47	-20

## ◎ 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
2024-07-26	4.385	4.202	4.076	4.193	4.454	7.2636	40,589.34	17,357.88	2024-07-26	9.050	-1.250	-2.450	-7.300	-7.750	-10.400	-15.450
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
change	-0.048	-0.050	-0.058	-0.051	-0.033	0.0223	654.27	176.16	change	1.250	-0.750	-0.450	-0.100	-0.050	0.050	-1.450

## ◎ 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
2024-07-26	-10.75	-19.00	-26.50	-29.50	-8.25	-7.50	-9.25	-10.50	-1.75	-3.00	-2.25	-1.25	-0.50	0.75	3.75	3.00
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
change	-0.25	0.00	-0.50	-1.00	0.25	-0.50	-0.75	-1.00	-0.25	-0.50	-1.00	-0.25	-0.75	-0.50	-0.50	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
2024-07-26	-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
2024-07-25	-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
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	0.00	0.00	0.00	0.00

## ◎ 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
2024-07-26	-55.25	-60.25	-59.25	-58.00	-55.75	-60.50	-67.00	2024-07-26	-9.50	-17.50	-8.00	2.25	0.25	-2.00	-7.25	-7.50
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
change	-0.25	-0.25	0.25	0.50	0.75	1.25	1.25	change	-0.25	-0.25	0.00	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	105.62	116.14	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	17.53				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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