

Tradition Market Summary

30-Jul-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-29	3.4125	3.3125	3.2250	3.1175	3.0325	2.9475	2.9275	2.9050	2.9025	2.9125	2.9225	2.9300	2.9425	2.9650	2.9450	2.8700
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
change	-0.0200	-0.0250	-0.0325	-0.0325	-0.0350	-0.0450	-0.0475	-0.0575	-0.0575	-0.0575	-0.0575	-0.0575	-0.0575	-0.0575	-0.0575	-0.0575
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-29	2.9750	2.9250	2.6750	2.5550	2.4350	2.3700	2.3650	2.3750	2.3700	2.3350	2.3100	2.3050	2.3000	2.2700	2.2200	2.1800
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
change	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2024-07-29	105.80	116.78	3.147	3.108	3.040	2.972	2.995	2.986	3.042	3.025	3.50	2765.53	807.99	1,381.90	897.70	-2770
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
change	0.14	0.60	-0.020	-0.038	-0.040	-0.045	-0.053	-0.054	-0.062	-0.057	0.00	33.63	10.43	-3.90	-3.35	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
2024-07-29	4.400	4.210	4.072	4.171	4.422	7.2713	40,539.93	17,370.20	2024-07-29	7.800	-0.750	-2.450	-6.750	-8.100	-9.950	-15.500
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
change	0.015	0.008	-0.004	-0.022	-0.032	0.0077	-49.41	12.32	change	-1.250	0.500	0.000	0.550	-0.350	0.450	-0.050

◎ 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
2024-07-29	-10.75	-19.25	-27.75	-32.00	-8.50	-8.50	-10.50	-12.75	-2.00	-4.25	-3.50	-2.25	-1.50	0.75	3.75	3.00
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
change	0.00	-0.25	-1.25	-2.50	-0.25	-1.00	-1.25	-2.25	-0.25	-1.25	-1.25	-1.00	-1.00	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
2024-07-29	-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
2024-07-26	-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
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

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
2024-07-29	-55.00	-59.75	-57.75	-56.25	-53.00	-57.75	-64.25	2024-07-29	-10.00	-18.75	-8.75	2.25	0.25	-2.00	-7.25	-7.50
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
change	0.25	0.50	1.50	1.75	2.75	2.75	2.75	change	-0.50	-1.25	-0.75	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	105.75	116.73	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.6	고/저평	0.05	0.05	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	22.1	12.3	16.8	13.6	18.6	13.7	11.66	14.00	17.57				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	01/08/24	01/08/24	01/08/24	01/08/24	01/08/24	01/08/24	01/08/24	01/08/24
	maturity	01/08/25	02/02/26	03/08/26	02/08/27	01/08/28	01/08/29	01/08/31	01/08/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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