

Tradition Market Summary

01-Aug-24

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2024-07-31 | 3.4350 | 3.3425 | 3.2575 | 3.1550 | 3.0700 | 2.9800 | 2.9525 | 2.9350 | 2.9300 | 2.9425 | 2.9500 | 2.9575 | 2.9700 | 2.9925 | 2.9725 | 2.9050 |
| 2024-07-30 | 3.4225 | 3.3225 | 3.2350 | 3.1350 | 3.0550 | 2.9700 | 2.9475 | 2.9250 | 2.9225 | 2.9325 | 2.9425 | 2.9500 | 2.9625 | 2.9850 | 2.9650 | 2.8975 |
| change | 0.0125 | 0.0200 | 0.0225 | 0.0200 | 0.0150 | 0.0100 | 0.0050 | 0.0100 | 0.0075 | 0.0100 | 0.0075 | 0.0075 | 0.0075 | 0.0075 | 0.0075 | 0.0075 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 6m | 9m | 1y | 1.5y | 2y | 3yr | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|--------|--------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2024-07-31 | 2.8900 | 2.8400 | 2.6850 | 2.5650 | 2.4400 | 2.3750 | 2.3700 | 2.3800 | 2.3650 | 2.3150 | 2.2900 | 2.2850 | 2.2800 | 2.2500 | 2.2000 | 2.1600 |
| 2024-07-30 | 2.8900 | 2.8400 | 2.6950 | 2.5750 | 2.4500 | 2.3850 | 2.3800 | 2.3900 | 2.3750 | 2.3250 | 2.3000 | 2.2950 | 2.2900 | 2.2600 | 2.2100 | 2.1700 |
| change | 0.0000 | 0.0000 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 |
| 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 |
|------------|--------|---------|--------|---------|--------|--------|--------|--------|---------|---------|------|---------|--------|----------|---------|-------|
| 2024-07-31 | 105.69 | 116.59 | 3.138 | 3.130 | 3.060 | 3.000 | 3.030 | 3.020 | 3.057 | 3.037 | 3.50 | 2770.69 | 803.15 | 1,376.50 | 914.80 | -2760 |
| 2024-07-30 | 105.72 | 116.63 | 3.148 | 3.125 | 3.060 | 2.993 | 3.017 | 3.008 | 3.055 | 3.035 | 3.50 | 2738.19 | 803.78 | 1,385.30 | 905.88 | -2790 |
| change | -0.03 | -0.04 | -0.010 | 0.005 | 0.000 | 0.007 | 0.013 | 0.012 | 0.002 | 0.002 | 0.00 | 32.50 | -0.63 | -8.80 | 8.92 | 30 |

◎ 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 |
|------------|------------|------------|------------|-----------|-----------|---------|-----------|-----------|------------|--------|--------|--------|--------|--------|--------|---------|
| 2024-07-31 | 4.257 | 4.058 | 3.915 | 4.032 | 4.305 | 7.2261 | 40,842.79 | 17,599.40 | 2024-07-31 | 11.950 | 1.000 | -2.000 | -7.750 | -8.500 | -8.700 | -13.200 |
| 2024-07-30 | 4.359 | 4.172 | 4.034 | 4.140 | 4.399 | 7.2422 | 40,743.33 | 17,147.42 | 2024-07-30 | 8.700 | -0.500 | -2.300 | -6.950 | -8.300 | -9.250 | -13.750 |
| change | -0.102 | -0.114 | -0.119 | -0.108 | -0.094 | -0.0161 | 99.46 | 451.98 | change | 3.250 | 1.500 | 0.300 | -0.800 | -0.200 | 0.550 | 0.550 |

◎ 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 |
|------------|--------|--------|--------|--------|-------|-------|--------|--------|-------|-------|-------|-------|-------|------|-------|-------|
| 2024-07-31 | -10.25 | -18.75 | -27.75 | -32.25 | -8.50 | -9.00 | -11.75 | -13.50 | -2.75 | -4.50 | -3.75 | -1.75 | -1.00 | 0.75 | 3.50 | 2.75 |
| 2024-07-30 | -10.00 | -18.00 | -26.50 | -31.00 | -8.00 | -8.50 | -10.75 | -13.00 | -2.25 | -4.50 | -3.75 | -2.25 | -1.50 | 0.75 | 3.75 | 3.00 |
| change | -0.25 | -0.75 | -1.25 | -1.25 | -0.50 | -0.50 | -1.00 | -0.50 | -0.50 | 0.00 | 0.00 | 0.50 | 0.50 | 0.00 | -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 |
|------------|--------|--------|--------|-------|-------|-------|-------|------|-------|------|-------|-------|--------|-------|-------|-------|
| 2024-07-31 | -12.00 | -24.50 | -31.00 | -6.50 | -7.00 | -6.00 | -0.50 | 0.50 | -6.00 | 1.00 | -5.50 | -6.50 | -10.00 | -3.50 | -3.00 | -8.00 |
| 2024-07-30 | -12.00 | -24.50 | -31.00 | -6.50 | -7.00 | -6.00 | -0.50 | 0.50 | -6.00 | 1.00 | -5.50 | -6.50 | -10.00 | -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

◎ 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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|--------|--------|-------|-------|-------|-------|-------|-------|
| 2024-07-31 | -57.25 | -63.00 | -60.50 | -58.25 | -55.50 | -62.75 | -69.00 | 2024-07-31 | -9.25 | -17.75 | -8.50 | 2.25 | 0.25 | -2.00 | -6.50 | -6.75 |
| 2024-07-30 | -54.00 | -60.50 | -58.50 | -56.75 | -53.50 | -60.75 | -67.25 | 2024-07-30 | -10.00 | -18.75 | -8.75 | 2.25 | 0.25 | -2.00 | -6.50 | -6.75 |
| change | -3.25 | -2.50 | -2.00 | -1.50 | -2.00 | -2.00 | -1.75 | change | 0.75 | 1.00 | 0.25 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

◎ 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 | 19.5 | 24.0 | 32.6 | 고/저평 | 105.65 | 116.57 | 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 | 13.99 | 17.54 | | | | |

◎ Deal-slip DATE (not for ND IRS)

| | | 1yr | 1.5y | 2y | 3y | 4y | 5y | 7y | 10y |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| IRS | value | 02/08/24 | 02/08/24 | 02/08/24 | 02/08/24 | 02/08/24 | 02/08/24 | 02/08/24 | 02/08/24 |
| | maturity | 04/08/25 | 02/02/26 | 03/08/26 | 02/08/27 | 02/08/28 | 02/08/29 | 04/08/31 | 02/08/34 |
| CCS | value | 05/08/24 | 05/08/24 | 05/08/24 | 05/08/24 | 05/08/24 | 05/08/24 | 05/08/24 | 05/08/24 |
| | maturity | 05/08/25 | 05/02/26 | 05/08/26 | 05/08/27 | 07/08/28 | 06/08/29 | 05/08/31 | 07/08/34 |

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Night Duty

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