

Tradition Market Summary

02-Aug-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-01	3.4350	3.3400	3.2475	3.1350	3.0450	2.9475	2.9125	2.8925	2.8850	2.8925	2.9000	2.9075	2.9175	2.9400	2.9225	2.8550
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
change	0.0000	-0.0025	-0.0100	-0.0200	-0.0250	-0.0325	-0.0400	-0.0425	-0.0450	-0.0500	-0.0500	-0.0500	-0.0525	-0.0525	-0.0500	-0.0500
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-01	2.8700	2.8200	2.6650	2.5450	2.4050	2.3350	2.3300	2.3400	2.3250	2.2750	2.2500	2.2450	2.2400	2.2100	2.1600	2.1200
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
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0350	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
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
2024-08-01	105.77	117.02	3.114	3.118	3.038	2.975	2.998	2.985	3.012	3.005	3.49	2777.68	813.53	1,366.20	917.09	-2700
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
change	0.08	0.43	-0.024	-0.012	-0.022	-0.025	-0.032	-0.035	-0.045	-0.032	-0.01	6.99	10.38	-	2.29	60

◎ 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
2024-08-01	4.154	3.965	3.843	3.981	4.280	7.2494	40,347.97	17,194.14	2024-08-01	13.350	0.700	-2.750	-8.550	-9.250	-9.450	-15.000
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
change	-0.103	-0.093	-0.072	-0.051	-0.025	0.0233	- 494.82	- 405.26	change	1.400	-0.300	-0.750	-0.800	-0.750	-0.750	-1.800

◎ 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
2024-08-01	-11.25	-20.25	-30.00	-35.50	-9.00	-9.75	-13.25	-15.25	-3.50	-5.50	-5.50	-2.00	-2.00	0.00	2.50	2.50
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
change	-1.00	-1.50	-2.25	-3.25	-0.50	-0.75	-1.50	-1.75	-0.75	-1.00	-1.75	-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
2024-08-01	-12.00	-26.00	-33.00	-7.00	-7.50	-6.50	-0.50	0.50	-6.00	1.00	-5.50	-6.50	-10.00	-3.50	-3.00	-8.00
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
change	0.00	-1.50	-2.00	-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
2024-08-01	-58.25	-64.00	-61.25	-58.25	-55.25	-61.75	-67.75	2024-08-01	-9.50	-18.75	-9.25	2.25	0.50	-1.75	-6.25	-6.75
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
change	-1.00	-1.00	-0.75	0.00	0.25	1.00	1.25	change	-0.25	-1.00	-0.75	0.00	0.25	0.25	0.25	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	105.74	116.99	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.7	고/저평	0.03	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				
13.2	16.2	22.1	12.3	16.8	13.6	18.6	13.7	11.66	14.01	17.58				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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