

Tradition Market Summary

05-Aug-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-02	3.4150	3.3200	3.2200	3.1050	3.0000	2.9050	2.8675	2.8450	2.8400	2.8475	2.8550	2.8650	2.8750	2.9000	2.8850	2.8175
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
change	-0.0200	-0.0200	-0.0275	-0.0300	-0.0450	-0.0425	-0.0450	-0.0475	-0.0450	-0.0450	-0.0450	-0.0425	-0.0425	-0.0400	-0.0375	-0.0375
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-02	2.8550	2.7950	2.5850	2.4800	2.3550	2.2900	2.2850	2.2950	2.2800	2.2300	2.2050	2.2000	2.1950	2.1650	2.1150	2.0750
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
change	-0.0150	-0.0250	-0.0800	-0.0650	-0.0500	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
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
2024-08-02	105.91	117.45	3.091	3.076	3.005	2.935	2.959	2.942	2.970	2.962	3.48	2676.19	779.33	1,371.20	929.22	-2620
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
change	0.14	0.43	-0.023	-0.042	-0.033	-0.040	-0.039	-0.043	-0.042	-0.043	-0.01	-101.49	-	34.20	5.00	12.13

◎ 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
2024-08-02	3.872	3.702	3.614	3.791	4.109	7.1621	39,737.26	16,776.16	2024-08-02	12.900	-0.500	-3.000	-9.150	-9.700	-9.500	-14.450
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
change	-0.282	-0.263	-0.229	-0.190	-0.171	-0.0873	-610.71	-417.98	change	-0.450	-1.200	-0.250	-0.600	-0.450	-0.050	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
2024-08-02	-11.50	-22.00	-31.50	-37.50	-10.50	-9.50	-13.25	-15.50	-3.75	-6.00	-5.75	-2.25	-2.00	0.25	3.00	2.75
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
change	-0.25	-1.75	-1.50	-2.00	-1.50	0.25	0.00	-0.25	-0.25	-0.50	-0.25	-0.25	-0.25	0.25	0.50	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
2024-08-02	-10.50	-23.00	-29.50	-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
2024-08-01	-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
change	1.50	3.00	3.50	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
2024-08-02	-63.50	-64.50	-61.50	-58.25	-55.00	-61.75	-68.00	2024-08-02	-9.50	-19.50	-10.00	2.50	1.00	-1.50	-5.75	-6.75
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
change	-5.25	-0.50	-0.25	0.00	0.25	0.00	-0.25	change	0.00	-0.75	-0.75	0.25	0.50	0.25	0.50	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	105.85	117.39	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	0.06	0.06	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	18.7	13.7	11.66	14.01	17.60				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	07/08/24	07/08/24	07/08/24	07/08/24	07/08/24	07/08/24	07/08/24	07/08/24
	maturity	07/08/25	09/02/26	07/08/26	09/08/27	07/08/28	07/08/29	07/08/31	07/08/34

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

J.W Shim