

Tradition Market Summary

14-Aug-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-13	3.3900	3.2850	3.1800	3.0550	2.9650	2.8825	2.8550	2.8425	2.8400	2.8500	2.8600	2.8700	2.8775	2.9025	2.8975	2.8375
2024-08-12	3.3950	3.2875	3.1850	3.0625	2.9825	2.9100	2.8850	2.8725	2.8700	2.8800	2.8875	2.8975	2.9050	2.9300	2.9200	2.8600
change	-0.0050	-0.0025	-0.0050	-0.0075	-0.0175	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275	-0.0225	-0.0225
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-13	2.7800	2.6300	2.4500	2.3850	2.2950	2.2550	2.2350	2.2500	2.2450	2.2050	2.1800	2.1750	2.1700	2.1400	2.0900	2.0500
2024-08-12	2.8000	2.6500	2.4800	2.4150	2.3250	2.2750	2.2600	2.2700	2.2650	2.2250	2.2000	2.1950	2.1900	2.1600	2.1100	2.0700
change	-0.0200	-0.0200	-0.0300	-0.0300	-0.0300	-0.0200	-0.0250	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
on/off	4.0	4.0	4.0	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5

◎ 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
2024-08-13	105.98	117.35	3.031	3.026	2.971	2.915	2.945	2.930	2.975	2.962	3.49	2621.50	764.86	1,370.40	929.42	-2550
2024-08-12	105.90	117.09	3.046	3.048	2.997	2.945	2.973	2.958	3.002	2.990	3.46	2618.30	772.72	1,372.00	931.64	-2570
change	0.08	0.26	-0.015	-0.022	-0.026	-0.030	-0.028	-0.028	-0.027	-0.028	0.03	3.20	-7.86	-1.60	-2.22	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
2024-08-13	3.936	3.754	3.677	3.847	4.160	7.1481	39,765.64	17,187.61	2024-08-13	14.900	-0.600	-3.250	-9.000	-8.750	-9.750	-12.450
2024-08-12	4.021	3.832	3.749	3.907	4.202	7.1787	39,357.01	16,780.61	2024-08-12	13.900	-1.450	-3.500	-8.800	-8.550	-9.700	-13.000
change	-0.085	-0.078	-0.072	-0.060	-0.042	-0.0306	408.63	407.00	change	1.000	0.850	0.250	-0.200	-0.200	-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
2024-08-13	-12.50	-21.50	-29.75	-33.75	-9.00	-8.25	-11.00	-12.25	-2.75	-4.00	-3.25	-1.25	-0.50	0.75	3.50	2.75
2024-08-12	-12.25	-20.25	-27.50	-31.25	-8.00	-7.25	-9.75	-11.00	-2.50	-3.75	-3.00	-1.25	-0.50	0.75	3.25	2.50
change	-0.25	-1.25	-2.25	-2.50	-1.00	-1.00	-1.25	-1.25	-0.25	-0.25	-0.25	0.00	0.00	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
2024-08-13	-6.50	-15.50	-19.50	-4.00	-6.00	-4.50	-2.00	-0.50	-5.00	1.50	-3.00	-4.50	-8.00	-3.50	-3.00	-8.00
2024-08-12	-6.50	-15.50	-20.50	-5.00	-6.50	-5.50	-1.50	-0.50	-5.00	1.00	-3.50	-4.50	-8.00	-3.50	-3.00	-8.00
change	0.00	0.00	1.00	1.00	0.50	1.00	-0.50	0.00	0.00	0.50	0.50	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
2024-08-13	-73.00	-67.00	-62.75	-62.00	-59.25	-64.50	-70.75	2024-08-13	-10.50	-21.00	-10.50	2.50	2.00	-0.50	-4.00	-6.00
2024-08-12	-70.50	-65.75	-63.50	-62.50	-60.25	-65.50	-71.50	2024-08-12	-10.75	-21.00	-10.25	2.50	1.50	-1.00	-4.50	-6.00
change	-2.50	-1.25	0.75	0.50	1.00	1.00	0.75	change	0.25	0.00	-0.25	0.00	0.50	0.50	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	105.93	117.30	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	0.05	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				
13.2	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	16/08/24	16/08/24	16/08/24	16/08/24	16/08/24	16/08/24	16/08/24	16/08/24
	maturity	18/08/25	19/02/26	18/08/26	17/08/27	16/08/28	16/08/29	18/08/31	16/08/34
CCS	value	19/08/24	19/08/24	19/08/24	19/08/24	19/08/24	19/08/24	19/08/24	19/08/24
	maturity	19/08/25	19/02/26	19/08/26	19/08/27	21/08/28	20/08/29	19/08/31	21/08/34

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko
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

◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

J.K Ko