

# Tradition Market Summary

16-Aug-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-14	3.3975	3.2900	3.1850	3.0525	2.9550	2.8550	2.8275	2.8150	2.8100	2.8200	2.8300	2.8400	2.8450	2.8700	2.8650	2.8050
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
change	0.0075	0.0050	0.0050	-0.0025	-0.0100	-0.0275	-0.0275	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0325	-0.0325	-0.0325	-0.0325
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-14	2.7350	2.5850	2.4050	2.3400	2.2500	2.2100	2.1900	2.2050	2.2000	2.1600	2.1350	2.1300	2.1250	2.0950	2.0450	2.0050
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
change	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
on/off	4.0	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
2024-08-14	106.07	117.69	3.020	3.010	2.952	2.887	2.915	2.897	2.940	2.930	3.49	2644.50	776.83	1,360.60	923.18	-2480
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
change	0.09	0.34	-0.011	-0.016	-0.019	-0.028	-0.030	-0.033	-0.035	-0.032	0.00	23.00	11.97	-9.80	-6.24	70

## ◎ 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
2024-08-15	4.103	3.906	3.797	3.919	4.173	7.1820	40,563.06	17,594.50	2024-08-14	16.500	0.300	-3.200	-8.750	-8.200	-9.500	-12.500
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
change	0.167	0.152	0.120	0.072	0.013	0.0339	797.42	406.89	change	1.600	0.900	0.050	0.250	0.550	0.250	-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
2024-08-14	-13.25	-23.00	-33.00	-37.00	-9.75	-10.00	-12.75	-14.00	-2.75	-4.00	-3.50	-1.25	-0.75	0.50	3.00	2.50
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
change	-0.75	-1.50	-3.25	-3.25	-0.75	-1.75	-1.75	-1.75	0.00	0.00	-0.25	0.00	-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
2024-08-14	-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
2024-08-13	-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
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
2024-08-14	-78.00	-70.50	-64.50	-63.75	-61.00	-66.00	-72.00	2024-08-14	-10.75	-21.25	-10.50	2.50	2.00	-0.50	-4.00	-6.00
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
change	-5.00	-3.50	-1.75	-1.75	-1.75	-1.50	-1.25	change	-0.25	-0.25	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	106.00	117.62	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	0.07	0.07	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	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
CCS	value	20/08/24	20/08/24	20/08/24	20/08/24	20/08/24	20/08/24	20/08/24	20/08/24
	maturity	20/08/25	20/02/26	20/08/26	20/08/27	21/08/28	20/08/29	20/08/31	21/08/34

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## Night Duty

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