

Tradition Market Summary

23-Aug-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-22	3.4075	3.3075	3.2025	3.0825	2.9975	2.9075	2.8775	2.8675	2.8625	2.8725	2.8825	2.8925	2.8975	2.9225	2.9175	2.8600
2024-08-21	3.4200	3.3275	3.2225	3.1100	3.0275	2.9375	2.9025	2.8875	2.8800	2.8875	2.8950	2.9025	2.9050	2.9300	2.9250	2.8650
change	-0.0125	-0.0200	-0.0200	-0.0275	-0.0300	-0.0300	-0.0250	-0.0200	-0.0175	-0.0150	-0.0125	-0.0100	-0.0075	-0.0075	-0.0075	-0.0050
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-22	2.6550	2.5050	2.4550	2.4100	2.3250	2.2800	2.2600	2.2750	2.2700	2.2300	2.2050	2.2000	2.1950	2.1650	2.1150	2.0750
2024-08-21	2.6700	2.5200	2.5000	2.4500	2.3600	2.3150	2.2950	2.3100	2.3050	2.2650	2.2400	2.2350	2.2300	2.2000	2.1500	2.1100
change	-0.0150	-0.0150	-0.0450	-0.0400	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2024-08-22	105.98	117.25	3.013	3.005	2.977	2.905	2.936	2.935	2.982	2.995	3.51	2707.67	773.47	1,334.70	917.73	-2360
2024-08-21	105.87	117.13	3.012	3.048	3.003	2.940	2.969	2.961	2.997	2.997	3.52	2701.13	779.87	1,336.60	919.01	-2410
change	0.11	0.12	0.001	-0.043	-0.026	-0.035	-0.033	-0.026	-0.015	-0.002	-0.01	6.54	-	6.40	-1.28	50

◎ 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
2024-08-22	4.014	3.818	3.725	3.858	4.130	7.1455	40,712.78	17,619.35	2024-08-22	18.950	2.050	0.250	-5.850	-6.750	-8.450	-13.500
2024-08-21	3.933	3.741	3.654	3.799	4.076	7.1305	40,890.49	17,918.99	2024-08-21	21.050	2.450	-0.250	-6.650	-7.350	-9.200	-13.200
change	0.081	0.077	0.071	0.059	0.054	0.0150	-177.71	-299.64	change	-2.100	-0.400	0.500	0.800	0.600	0.750	-0.300

◎ 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
2024-08-22	-12.00	-20.50	-29.50	-33.50	-8.50	-9.00	-12.00	-13.00	-3.00	-4.00	-3.50	-1.00	-0.50	0.50	3.00	2.50
2024-08-21	-11.25	-19.50	-28.50	-33.50	-8.25	-9.00	-12.50	-14.00	-3.50	-5.00	-5.00	-1.50	-1.50	0.00	1.75	1.75
change	-0.75	-1.00	-1.00	0.00	-0.25	0.00	0.50	1.00	0.50	1.00	1.50	0.50	1.00	0.50	1.25	0.75

◎ 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
2024-08-22	-4.50	-13.00	-17.50	-4.50	-6.50	-5.00	-2.00	-0.50	-5.00	1.50	-3.00	-4.50	-8.00	-3.50	-3.00	-8.00
2024-08-21	-5.00	-14.00	-18.50	-4.50	-6.50	-5.00	-2.00	-0.50	-5.00	1.50	-3.00	-4.50	-8.00	-3.50	-3.00	-8.00
change	0.50	1.00	1.00	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
2024-08-22	-74.75	-67.25	-62.75	-61.75	-59.25	-64.25	-70.25	2024-08-22	-10.00	-20.50	-10.50	2.50	2.00	-0.50	-3.75	-5.75
2024-08-21	-72.25	-66.75	-62.25	-60.75	-57.75	-62.25	-67.50	2024-08-21	-9.25	-19.75	-10.50	2.50	2.00	-0.50	-4.00	-6.00
change	-2.50	-0.50	-0.50	-1.00	-1.50	-2.00	-2.75	change	-0.75	-0.75	0.00	0.00	0.00	0.00	0.25	0.25

◎ 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	105.92	117.18	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	0.07	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	18.6	13.7	11.66	14.00	17.55				

◎ Deal-slip DATE (not for ND IRS)

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

◎ 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

Y.C Yoon