

# Tradition Market Summary

01-Jul-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-28	3.5250	3.4650	3.4075	3.3250	3.2575	3.1875	3.1600	3.1450	3.1375	3.1375	3.1400	3.1425	3.1500	3.1675	3.1500	3.0200
2024-06-27	3.5425	3.4850	3.4300	3.3500	3.2850	3.2150	3.1875	3.1725	3.1650	3.1650	3.1675	3.1700	3.1775	3.1950	3.1775	3.0475
change	-0.0175	-0.0200	-0.0225	-0.0250	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275	-0.0275
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-06-28	3.1850	3.1350	2.8850	2.7500	2.6450	2.6200	2.6000	2.6000	2.5950	2.5550	2.5300	2.5250	2.5200	2.4900	2.4400	2.4000
2024-06-27	3.2050	3.1550	2.9050	2.7700	2.6650	2.6450	2.6250	2.6250	2.6200	2.5800	2.5550	2.5500	2.5450	2.5150	2.4650	2.4250
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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
2024-06-28	105.20	114.62	3.320	3.270	3.245	3.177	3.213	3.195	3.260	3.242	3.60	2797.82	840.44	1,376.70	858.73	-2870
2024-06-27	105.09	114.30	3.341	3.300	3.280	3.212	3.248	3.236	3.295	3.272	3.60	2784.06	838.65	1,385.80	862.95	-2900
change	0.11	0.32	-0.021	-0.030	-0.035	-0.035	-0.035	-0.041	-0.035	-0.030	0.00	13.76	1.79	- 9.10	-4.22	30

## ◎ 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
2024-06-28	4.749	4.546	4.369	4.392	4.553	7.2965	39,118.86	17,732.60	2024-06-28	8.750	1.250	1.050	-5.300	-5.000	-11.000	-22.200
2024-06-27	4.712	4.495	4.299	4.286	4.425	7.3032	39,164.06	17,858.68	2024-06-27	8.900	0.500	0.300	-6.050	-6.350	-11.750	-22.450
change	0.037	0.051	0.070	0.106	0.128	-0.0067	- 45.20	- 126.08	change	-0.150	0.750	0.750	0.750	1.350	0.750	0.250

## ◎ 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
2024-06-28	-8.25	-15.00	-22.00	-26.25	-6.75	-7.00	-9.75	-11.25	-2.75	-4.25	-5.00	-1.50	-2.25	-0.75	0.50	1.25
2024-06-27	-8.00	-14.50	-21.50	-25.75	-6.50	-7.00	-9.75	-11.25	-2.75	-4.25	-5.00	-1.50	-2.25	-0.75	0.50	1.25
change	-0.25	-0.50	-0.50	-0.50	-0.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

## ◎ 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
2024-06-28	-13.50	-24.00	-26.50	-2.50	-4.50	-4.50	-2.00	-2.00	-6.50	0.00	-4.50	-4.50	-8.00	-3.50	-3.00	-8.00
2024-06-27	-13.50	-24.00	-26.00	-2.00	-4.00	-4.00	-2.00	-2.00	-6.50	0.00	-4.50	-4.50	-8.00	-3.50	-3.00	-8.00
change	0.00	0.00	-0.50	-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
2024-06-28	-52.25	-61.25	-56.75	-56.00	-54.50	-58.25	-63.00	2024-06-28	-6.00	-11.75	-5.75	1.75	0.00	-1.75	-13.00	-13.00
2024-06-27	-52.50	-62.00	-57.00	-56.25	-54.75	-58.50	-63.25	2024-06-27	-5.75	-11.25	-5.50	1.75	0.00	-1.75	-13.00	-13.00
change	0.25	0.75	0.25	0.25	0.25	0.25	0.25	change	-0.25	-0.50	-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	105.19	114.64	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.5	고/저평	0.01	-0.02	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				
13.1	16.2	22.0	12.3	16.7	13.6	18.5	13.7	11.64	13.94	17.51				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	02/07/24	02/07/24	02/07/24	02/07/24	02/07/24	02/07/24	02/07/24	02/07/24
	maturity	02/07/25	02/01/26	02/07/26	02/07/27	03/07/28	02/07/29	02/07/31	03/07/34
CCS	value	03/07/24	03/07/24	03/07/24	03/07/24	03/07/24	03/07/24	03/07/24	03/07/24
	maturity	03/07/25	05/01/26	03/07/26	06/07/27	03/07/28	03/07/29	03/07/31	03/07/34

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## Night Duty

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