

# Tradition Market Summary

03-Jul-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-02	3.5000	3.4350	3.3725	3.2850	3.2275	3.1650	3.1500	3.1450	3.1450	3.1475	3.1525	3.1600	3.1700	3.1875	3.1700	3.0500
2024-07-01	3.5300	3.4725	3.4200	3.3400	3.2825	3.2225	3.2000	3.1875	3.1800	3.1800	3.1850	3.1875	3.1950	3.2125	3.1950	3.0650
change	-0.0300	-0.0375	-0.0475	-0.0550	-0.0550	-0.0575	-0.0500	-0.0425	-0.0350	-0.0325	-0.0325	-0.0275	-0.0250	-0.0250	-0.0250	-0.0150
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-02	3.1500	3.1000	2.8500	2.7200	2.6200	2.5950	2.5750	2.5700	2.5650	2.5250	2.5000	2.4950	2.4900	2.4600	2.4100	2.3700
2024-07-01	3.2050	3.1550	2.9050	2.7750	2.6750	2.6500	2.6300	2.6250	2.6200	2.5800	2.5550	2.5500	2.5450	2.5150	2.4650	2.4250
change	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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	
2024-07-02	105.26	114.43	3.266	3.228	3.205	3.165	3.195	3.192	3.280	3.242	3.60	2780.86	829.91	1,388.20	859.06	-2930	
2024-07-01	105.11	114.16	3.310	3.283	3.257	3.207	3.245	3.235	3.307	3.265	3.60	2804.31	847.15	1,379.30	857.41	-2880	
change	0.15	0.27	-0.044	-0.055	-0.052	-0.042	-0.050	-0.043	-0.027	-0.023	0.00	-23.45	-	17.24	8.90	1.65	-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
2024-07-02	4.749	4.557	4.397	4.436	4.606	7.3069	39,331.85	18,028.77	2024-07-02	10.650	2.250	0.000	-4.500	-4.700	-11.000	-19.200
2024-07-01	4.758	4.577	4.430	4.470	4.632	7.3046	39,169.52	17,879.30	2024-07-01	11.000	2.550	1.550	-4.500	-4.750	-11.200	-20.000
change	-0.009	-0.020	-0.033	-0.034	-0.026	0.0023	162.33	149.47	change	-0.350	-0.300	-1.550	0.000	0.050	0.200	0.800

## ◎ IRS/KTB Spread

	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2024-07-02	10.650	2.250	0.000	-4.500	-4.700	-11.000	-19.200
2024-07-01	11.000	2.550	1.550	-4.500	-4.750	-11.200	-20.000
change	-0.350	-0.300	-1.550	0.000	0.050	0.200	0.800

## ◎ 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
2024-07-02	-8.75	-14.50	-20.75	-22.75	-5.75	-6.25	-7.75	-8.25	-1.50	-2.00	-1.75	-0.50	-0.25	0.25	2.50	2.25
2024-07-01	-8.00	-13.75	-19.75	-23.25	-5.75	-6.00	-8.25	-9.50	-2.25	-3.50	-4.25	-1.25	-2.00	-0.75	0.75	1.50
change	-0.75	-0.75	-1.00	0.50	0.00	-0.25	0.50	1.25	0.75	1.50	2.50	0.75	1.75	1.00	1.75	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
2024-07-02	-13.00	-23.00	-25.50	-2.50	-4.50	-5.00	-2.00	-2.50	-7.00	-0.50	-5.00	-4.50	-8.00	-3.50	-3.00	-8.00
2024-07-01	-13.00	-23.00	-25.50	-2.50	-4.50	-5.00	-2.00	-2.50	-7.00	-0.50	-5.00	-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

## ◎ Short-End, Long-End IRS spread

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
2024-07-02	-52.25	-60.75	-57.00	-57.50	-57.50	-62.25	-68.00	2024-07-02	-6.50	-12.75	-6.25	1.75	0.00	-1.75	-12.00	-12.00
2024-07-01	-51.50	-60.75	-57.25	-57.00	-56.25	-60.00	-65.00	2024-07-01	-5.75	-11.00	-5.25	1.75	0.00	-1.75	-13.00	-13.00
change	-0.75	0.00	0.25	-0.50	-1.25	-2.25	-3.00	change	-0.75	-1.75	-1.00	0.00	0.00	0.00	1.00	1.00

## ◎ 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	105.24	114.51	01월 11일	02월 22일	04월 12일	05월 23일	
14.9	13.3	19.7	29.1	14.8	19.4	23.9	32.4	고/저평	0.02	-0.08	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	13.6	11.64	13.93	17.48					

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	04/07/24	04/07/24	04/07/24	04/07/24	04/07/24	04/07/24	04/07/24	04/07/24
	maturity	04/07/25	05/01/26	06/07/26	05/07/27	04/07/28	04/07/29	04/07/31	04/07/34
CCS	value	05/07/24	05/07/24	05/07/24	05/07/24	05/07/24	05/07/24	05/07/24	05/07/24
	maturity	07/07/25	05/01/26	06/07/26	06/07/27	05/07/28	05/07/29	07/07/31	05/07/34

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◎ Bloomberg : TRKW

## Night Duty

J.W Shim