

Tradition Market Summary

05-Jul-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-04	3.4825	3.4000	3.3300	3.2425	3.1875	3.1300	3.1125	3.1025	3.1000	3.1025	3.1075	3.1125	3.1250	3.1450	3.1275	3.0100
2024-07-03	3.4900	3.4125	3.3525	3.2725	3.2150	3.1600	3.1450	3.1375	3.1350	3.1400	3.1450	3.1500	3.1600	3.1800	3.1625	3.0450
change	-0.0075	-0.0125	-0.0225	-0.0300	-0.0275	-0.0300	-0.0325	-0.0350	-0.0350	-0.0375	-0.0375	-0.0375	-0.0350	-0.0350	-0.0350	-0.0350
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-04	3.1150	3.0650	2.8150	2.6600	2.5550	2.5300	2.5100	2.5050	2.5000	2.4600	2.4350	2.4300	2.4250	2.3950	2.3450	2.3050
2024-07-03	3.1400	3.0900	2.8400	2.6900	2.5850	2.5600	2.5400	2.5350	2.5300	2.4900	2.4650	2.4600	2.4550	2.4250	2.3750	2.3350
change	-0.0250	-0.0250	-0.0250	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2024-07-04	105.36	114.90	3.198	3.169	3.136	3.122	3.166	3.160	3.235	3.207	3.58	2824.94	840.81	1,380.40	857.03	-2910
2024-07-03	105.26	114.51	3.237	3.213	3.185	3.160	3.197	3.192	3.275	3.237	3.58	2794.01	836.10	1,390.60	857.68	-2920
change	0.10	0.39	-0.039	-0.044	-0.049	-0.038	-0.031	-0.032	-0.040	-0.030	0.00	30.93	4.71	-10.20	-0.65	10

◎ 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
2024-07-03	4.706	4.491	4.321	4.354	4.523	7.3027	39,308.00	18,188.30	2024-07-04	13.200	5.150	0.800	-5.350	-5.750	-11.000	-19.700
2024-07-02	4.749	4.557	4.397	4.436	4.606	7.3069	39,331.85	18,028.77	2024-07-03	11.550	3.000	0.000	-5.200	-5.450	-11.500	-19.200
change	-0.043	-0.066	-0.076	-0.082	-0.083	-0.0042	-23.85	159.53	change	1.650	2.150	0.800	-0.150	-0.300	0.500	-0.500

◎ 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
2024-07-04	-8.75	-14.25	-20.00	-22.75	-5.50	-5.75	-7.50	-8.50	-1.75	-2.75	-2.75	-1.00	-1.00	0.00	2.25	2.25
2024-07-03	-8.00	-13.75	-19.25	-21.50	-5.75	-5.50	-7.00	-7.75	-1.50	-2.25	-2.00	-0.75	-0.50	0.25	2.25	2.00
change	-0.75	-0.50	-0.75	-1.25	0.25	-0.25	-0.50	-0.75	-0.25	-0.50	-0.75	-0.25	-0.50	-0.25	0.00	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
2024-07-04	-15.50	-26.00	-28.50	-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
2024-07-03	-15.00	-25.50	-28.00	-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	-0.50	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-07-04	-51.50	-63.25	-60.00	-60.25	-59.75	-64.25	-70.00	2024-07-04	-8.25	-15.25	-7.00	2.00	0.25	-1.75	-11.50	-11.75
2024-07-03	-51.25	-63.00	-60.00	-60.50	-60.25	-65.00	-70.50	2024-07-03	-7.75	-13.75	-6.00	2.00	0.25	-1.75	-11.50	-11.75
change	-0.25	-0.25	0.00	0.25	0.50	0.75	0.50	change	-0.50	-1.50	-1.00	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	105.36	114.92	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	0.00	-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	08/07/24	08/07/24	08/07/24	08/07/24	08/07/24	08/07/24	08/07/24	08/07/24
	maturity	08/07/25	08/01/26	08/07/26	08/07/27	10/07/28	09/07/29	08/07/31	10/07/34
CCS	value	09/07/24	09/07/24	09/07/24	09/07/24	09/07/24	09/07/24	09/07/24	09/07/24
	maturity	09/07/25	09/01/26	09/07/26	09/07/27	10/07/28	09/07/29	09/07/31	10/07/34

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Night Duty

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