

# Tradition Market Summary

08-Jul-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-05	3.4875	3.3950	3.3300	3.2400	3.1800	3.1225	3.1025	3.0925	3.0900	3.0950	3.1000	3.1050	3.1175	3.1375	3.1200	3.0075
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
change	0.0050	-0.0050	0.0000	-0.0025	-0.0075	-0.0075	-0.0100	-0.0100	-0.0100	-0.0075	-0.0075	-0.0075	-0.0075	-0.0075	-0.0075	-0.0025
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-05	3.1150	3.0650	2.8150	2.6600	2.5350	2.5100	2.4900	2.4900	2.4850	2.4450	2.4200	2.4150	2.4100	2.3800	2.3300	2.2900
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
change	0.0000	0.0000	0.0000	0.0000	-0.0200	-0.0200	-0.0200	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2024-07-05	105.38	115.04	3.189	3.159	3.130	3.115	3.155	3.147	3.215	3.177	3.57	2862.23	847.49	1,380.30	859.84	-2920
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
change	0.02	0.14	-0.009	-0.010	-0.006	-0.007	-0.011	-0.013	-0.020	-0.030	-0.01	37.29	6.68	-	0.10	2.81

## ◎ 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
2024-07-05	4.604	4.396	4.225	4.277	4.475	7.2911	39,375.87	18,352.76	2024-07-05	14.100	5.000	0.750	-5.250	-5.450	-9.750	-16.950
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
change	-0.102	-0.095	-0.096	-0.077	-0.048	-0.0116	67.87	164.46	change	0.900	-0.150	-0.050	0.100	0.300	1.250	2.750

## ◎ 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
2024-07-05	-9.00	-15.00	-20.75	-23.75	-6.00	-5.75	-7.75	-8.75	-2.00	-3.00	-2.75	-1.00	-0.75	0.25	2.50	2.25
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
change	-0.25	-0.75	-0.75	-1.00	-0.50	0.00	-0.25	-0.25	-0.25	-0.25	0.00	0.00	0.25	0.25	0.25	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
2024-07-05	-15.50	-28.00	-30.50	-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
2024-07-04	-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
change	0.00	-2.00	-2.00	0.00	0.00	0.50	0.00	0.50	0.50	0.50	0.50	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
2024-07-05	-51.50	-64.50	-61.25	-61.25	-60.25	-65.00	-70.75	2024-07-05	-9.25	-15.75	-6.50	2.00	0.25	-1.75	-11.00	-11.25
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
change	0.00	-1.25	-1.25	-1.00	-0.50	-0.75	-0.75	change	-1.00	-0.50	0.50	0.00	0.00	0.00	0.50	0.50

## ◎ 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	105.39	115.09	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	-0.05	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	18.6	13.7	11.64	13.95	17.50				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	10/07/24	10/07/24	10/07/24	10/07/24	10/07/24	10/07/24	10/07/24	10/07/24
	maturity	10/07/25	12/01/26	10/07/26	12/07/27	10/07/28	10/07/29	10/07/31	10/07/34

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## Night Duty

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