

Tradition Market Summary

09-Jul-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-08	3.4925	3.4025	3.3375	3.2425	3.1750	3.1125	3.0925	3.0750	3.0750	3.0800	3.0900	3.0925	3.1050	3.1250	3.1025	2.9875
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
change	0.0050	0.0075	0.0075	0.0025	-0.0050	-0.0100	-0.0100	-0.0175	-0.0150	-0.0150	-0.0100	-0.0125	-0.0125	-0.0125	-0.0175	-0.0200
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-08	3.1050	3.0550	2.8050	2.6500	2.5250	2.5000	2.4800	2.4800	2.4750	2.4350	2.4100	2.4050	2.4000	2.3700	2.3200	2.2800
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
change	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2024-07-08	105.39	115.15	3.179	3.162	3.142	3.121	3.152	3.142	3.210	3.180	3.57	2857.76	859.27	1,383.30	861.18	-2860
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
change	0.01	0.11	-0.010	0.003	0.012	0.006	-0.003	-0.005	-0.005	0.003	0.00	-4.47	11.78	3.00	1.34	60

◎ 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
2024-07-08	4.633	4.415	4.240	4.279	4.462	7.2857	39,344.79	18,403.74	2024-07-08	15.850	3.300	-0.850	-5.950	-6.700	-10.500	-19.250
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
change	0.029	0.019	0.015	0.002	-0.013	-0.0054	-31.08	50.98	change	1.750	-1.700	-1.600	-0.700	-1.250	-0.750	-2.300

◎ 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
2024-07-08	-9.50	-16.25	-22.50	-26.25	-6.75	-6.25	-8.25	-10.00	-2.00	-3.75	-3.25	-1.75	-1.25	0.50	3.00	2.50
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
change	-0.50	-1.25	-1.75	-2.50	-0.75	-0.50	-0.50	-1.25	0.00	-0.75	-0.50	-0.75	-0.50	0.25	0.50	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
2024-07-08	-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
2024-07-05	-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
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

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
2024-07-08	-53.25	-65.00	-61.25	-61.25	-59.50	-64.50	-70.50	2024-07-08	-9.00	-15.50	-6.50	2.00	-0.25	-2.25	-11.75	-11.50
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
change	-1.75	-0.50	0.00	0.00	0.75	0.50	0.25	change	0.25	0.25	0.00	0.00	-0.50	-0.50	-0.75	-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	105.37	115.13	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	0.02	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	18.6	13.7	11.64	13.96	17.52				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	11/07/24	11/07/24	11/07/24	11/07/24	11/07/24	11/07/24	11/07/24	11/07/24
	maturity	11/07/25	12/01/26	13/07/26	12/07/27	11/07/28	11/07/29	11/07/31	11/07/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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