

Tradition Market Summary

15-Jul-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-12	3.4675	3.3800	3.3200	3.2225	3.1500	3.0775	3.0575	3.0425	3.0400	3.0450	3.0525	3.0550	3.0700	3.0900	3.0650	2.9600
2024-07-11	3.4900	3.4175	3.3675	3.2875	3.2250	3.1500	3.1250	3.1100	3.1050	3.1100	3.1150	3.1175	3.1300	3.1500	3.1250	3.0125
change	-0.0225	-0.0375	-0.0475	-0.0650	-0.0750	-0.0725	-0.0675	-0.0675	-0.0650	-0.0650	-0.0625	-0.0625	-0.0600	-0.0600	-0.0600	-0.0525
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-12	3.1250	3.0750	2.8250	2.6750	2.5500	2.4800	2.4650	2.4700	2.4650	2.4300	2.4050	2.4000	2.3950	2.3650	2.3150	2.2750
2024-07-11	3.1700	3.1200	2.8700	2.7100	2.6100	2.5450	2.5300	2.5350	2.5300	2.4950	2.4700	2.4650	2.4600	2.4300	2.3800	2.3400
change	-0.0450	-0.0450	-0.0450	-0.0350	-0.0600	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650
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
2024-07-12	105.48	115.55	3.203	3.163	3.142	3.092	3.121	3.104	3.167	3.139	3.55	2857.00	850.37	1,379.60	872.07	-2690
2024-07-11	105.27	114.99	3.221	3.208	3.200	3.157	3.190	3.170	3.222	3.192	3.55	2891.35	852.42	1,378.80	864.57	-2770
change	0.21	0.56	-0.018	-0.045	-0.058	-0.065	-0.069	-0.066	-0.055	-0.053	0.00	-34.35	-	2.05	0.80	80

◎ 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
2024-07-12	4.456	4.229	4.106	4.186	4.399	7.2793	40,000.90	18,398.45	2024-07-12	11.700	0.800	-1.450	-6.350	-6.150	-9.700	-17.900
2024-07-11	4.513	4.283	4.143	4.211	4.422	7.2666	39,753.75	18,283.41	2024-07-11	14.650	2.500	-0.700	-6.500	-6.000	-9.200	-17.950
change	-0.057	-0.054	-0.037	-0.025	-0.023	0.0127	247.15	115.04	change	-2.950	-1.700	-0.750	0.150	-0.150	-0.500	0.050

◎ 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
2024-07-12	-9.75	-17.00	-24.25	-27.75	-7.25	-7.25	-9.25	-10.75	-2.00	-3.50	-3.25	-1.50	-1.25	0.25	2.75	2.50
2024-07-11	-8.00	-14.25	-21.75	-25.75	-6.25	-7.50	-10.00	-11.50	-2.50	-4.00	-4.00	-1.50	-1.50	0.00	2.00	2.00
change	-1.75	-2.75	-2.50	-2.00	-1.00	0.25	0.75	0.75	0.50	0.50	0.75	0.00	0.25	0.25	0.75	0.50

◎ 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
2024-07-12	-15.00	-27.50	-34.50	-7.00	-8.50	-8.00	-1.50	-1.00	-5.00	0.50	-3.50	-4.00	-7.50	-3.50	-3.00	-8.00
2024-07-11	-16.00	-26.00	-32.50	-6.50	-8.00	-7.50	-1.50	-1.00	-5.00	0.50	-3.50	-4.00	-7.50	-3.50	-3.00	-8.00
change	1.00	-1.50	-2.00	-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

◎ 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
2024-07-12	-49.50	-60.00	-59.75	-59.25	-57.25	-61.50	-67.50	2024-07-12	-8.75	-14.75	-6.00	2.00	-0.50	-2.50	-11.00	-10.50
2024-07-11	-49.75	-61.50	-60.50	-59.50	-57.50	-61.50	-67.00	2024-07-11	-7.25	-12.25	-5.00	2.00	-0.50	-2.50	-11.75	-11.25
change	0.25	1.50	0.75	0.25	0.25	0.00	-0.50	change	-1.50	-2.50	-1.00	0.00	0.00	0.00	0.75	0.75

◎ 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	KT비론가	105.44	115.55	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	0.04	0.00	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	11.65	13.97	17.54						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/07/24	16/07/24	16/07/24	16/07/24	16/07/24	16/07/24	16/07/24	16/07/24
	maturity	16/07/25	16/01/26	16/07/26	16/07/27	17/07/27	16/07/29	16/07/31	17/07/34
CCS	value	17/07/24	17/07/24	17/07/24	17/07/24	17/07/24	17/07/24	17/07/24	17/07/24
	maturity	17/07/25	20/01/26	17/07/26	19/07/27	17/07/28	17/07/29	17/07/31	17/07/34

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

Y.C Yoon