

# Tradition Market Summary

19-Jul-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-18	3.4600	3.3700	3.2900	3.1900	3.1150	3.0425	3.0150	3.0000	3.0000	3.0075	3.0150	3.0200	3.0325	3.0550	3.0300	2.9250
2024-07-17	3.4725	3.3700	3.2900	3.1850	3.1100	3.0350	3.0175	3.0075	3.0075	3.0150	3.0225	3.0275	3.0425	3.0650	3.0400	2.9350
change	-0.0125	0.0000	0.0000	0.0050	0.0050	0.0075	-0.0025	-0.0075	-0.0075	-0.0075	-0.0075	-0.0075	-0.0100	-0.0100	-0.0100	-0.0100
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-18	3.0750	3.0250	2.7750	2.6350	2.5000	2.4450	2.4300	2.4350	2.4300	2.3950	2.3700	2.3650	2.3600	2.3300	2.2800	2.2400
2024-07-17	3.0850	3.0350	2.7850	2.6350	2.5000	2.4450	2.4300	2.4350	2.4300	2.3950	2.3700	2.3650	2.3600	2.3300	2.2800	2.2400
change	-0.0100	-0.0100	-0.0100	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
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
2024-07-18	105.57	115.92	3.221	3.150	3.110	3.060	3.094	3.082	3.135	3.089	3.52	2824.35	822.48	1,381.70	880.59	-2720
2024-07-17	105.57	115.85	3.197	3.141	3.110	3.052	3.087	3.073	3.140	3.102	3.54	2843.29	829.41	1,381.50	884.12	-2720
change	0.00	0.07	0.024	0.009	0.000	0.008	0.007	0.009	-0.005	-0.013	-0.02	-18.94	-6.93	0.20	-3.53	0

## ◎ 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
2024-07-18	4.469	4.237	4.117	4.201	4.420	7.2783	40,665.02	17,871.22	2024-07-18	6.900	0.500	-1.750	-7.900	-8.200	-10.250	-16.400
2024-07-17	4.436	4.202	4.079	4.159	4.375	7.2690	41,198.08	17,996.93	2024-07-17	9.300	0.000	-1.700	-6.950	-6.550	-9.750	-16.700
change	0.033	0.035	0.038	0.042	0.045	0.0093	-533.06	-125.71	change	-2.400	0.500	-0.050	-0.950	-1.650	-0.500	0.300

## ◎ 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
2024-07-18	-10.00	-17.50	-24.75	-29.00	-7.50	-7.25	-10.00	-11.50	-2.75	-4.25	-3.50	-1.50	-0.75	0.75	3.25	2.50
2024-07-17	-10.50	-18.00	-25.50	-28.25	-7.50	-7.50	-9.25	-10.25	-1.75	-2.75	-2.00	-1.00	-0.25	0.75	3.50	2.75
change	0.50	0.50	0.75	-0.75	0.00	0.25	-0.75	-1.25	-1.00	-1.50	-1.50	-0.50	-0.50	0.00	-0.25	-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
2024-07-18	-14.00	-27.50	-33.00	-5.50	-7.00	-6.50	-1.50	-1.00	-5.00	0.50	-3.50	-4.00	-7.50	-3.50	-3.00	-8.00
2024-07-17	-15.00	-28.50	-34.00	-5.50	-7.00	-6.50	-1.50	-1.00	-5.00	0.50	-3.50	-4.00	-7.50	-3.50	-3.00	-8.00
change	1.00	1.00	1.00	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
2024-07-18	-51.50	-61.50	-59.75	-58.50	-56.50	-61.25	-67.25	2024-07-18	-9.00	-17.00	-8.00	2.25	-0.25	-2.50	-10.75	-10.50
2024-07-17	-50.50	-61.00	-59.00	-58.75	-57.25	-62.00	-68.25	2024-07-17	-10.25	-18.25	-8.00	2.25	-0.25	-2.50	-10.75	-10.50
change	-1.00	-0.50	-0.75	0.25	0.75	0.75	1.00	change	1.25	1.25	0.00	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	KT비론가	105.52	115.85	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.4	24.0	32.6	고/저평	0.05	0.07	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	16.8	13.6	18.6	13.7	11.65	13.98	17.56				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	22/07/24	22/07/24	22/07/24	22/07/24	22/07/24	22/07/24	22/07/24	22/07/24
	maturity	22/07/25	22/01/26	22/07/26	22/07/27	24/07/28	23/07/29	22/07/31	24/07/34
CCS	value	23/07/24	23/07/24	23/07/24	23/07/24	23/07/24	23/07/24	23/07/24	23/07/24
	maturity	23/07/25	23/01/26	23/07/26	23/07/27	24/07/28	23/07/29	23/07/31	24/07/34

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## Night Duty

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