

# Tradition Market Summary

06-Aug-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-05	3.3300	3.2000	3.0850	2.9800	2.8950	2.8150	2.7850	2.7700	2.7675	2.7800	2.7925	2.8050	2.8150	2.8400	2.8250	2.7575
2024-08-02	3.4150	3.3200	3.2200	3.1050	3.0000	2.9050	2.8675	2.8450	2.8400	2.8475	2.8550	2.8650	2.8750	2.9000	2.8850	2.8175
change	-0.0850	-0.1200	-0.1350	-0.1250	-0.1050	-0.0900	-0.0825	-0.0750	-0.0725	-0.0675	-0.0625	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-05	2.6850	2.5350	2.3000	2.2300	2.1600	2.0950	2.0900	2.1000	2.0950	2.0550	2.0300	2.0250	2.0200	1.9900	1.9400	1.9000
2024-08-02	2.8550	2.7950	2.5850	2.4800	2.3550	2.2900	2.2850	2.2950	2.2800	2.2300	2.2050	2.2000	2.1950	2.1650	2.1150	2.0750
change	-0.1700	-0.2600	-0.2850	-0.2500	-0.1950	-0.1950	-0.1950	-0.1950	-0.1850	-0.1750	-0.1750	-0.1750	-0.1750	-0.1750	-0.1750	-0.1750
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
2024-08-05	106.30	118.26	3.025	2.985	2.891	2.815	2.835	2.830	2.892	2.907	3.48	2441.55	691.28	1,374.80	951.88	-2500
2024-08-02	105.91	117.45	3.091	3.076	3.005	2.935	2.959	2.942	2.970	2.962	3.48	2676.19	779.33	1,371.20	929.22	-2620
change	0.39	0.81	-0.066	-0.091	-0.114	-0.120	-0.124	-0.112	-0.078	-0.055	0.00	-234.64	-88.05	3.60	22.66	120

## ◎ 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
2024-08-05	3.898	3.725	3.623	3.778	4.065	7.1417	38,703.27	16,200.08	2024-08-05	6.000	0.400	0.000	-5.000	-6.000	-7.700	-14.950
2024-08-02	3.872	3.702	3.614	3.791	4.109	7.1621	39,737.26	16,776.16	2024-08-02	12.900	-0.500	-3.000	-9.150	-9.700	-9.500	-14.450
change	0.026	0.023	0.009	-0.013	-0.044	-0.0204	-1,033.99	-576.08	change	-6.900	0.900	3.000	4.150	3.700	1.800	-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
2024-08-05	-10.50	-19.00	-27.00	-31.50	-8.50	-8.00	-11.00	-12.50	-3.00	-4.50	-3.50	-1.50	-0.50	1.00	4.50	3.50
2024-08-02	-11.50	-22.00	-31.50	-37.50	-10.50	-9.50	-13.25	-15.50	-3.75	-6.00	-5.75	-2.25	-2.00	0.25	3.00	2.75
change	1.00	3.00	4.50	6.00	2.00	1.50	2.25	3.00	0.75	1.50	2.25	0.75	1.50	0.75	1.50	0.75

## ◎ 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
2024-08-05	-7.00	-14.00	-20.50	-6.50	-7.00	-6.00	-0.50	0.50	-4.00	1.00	-3.50	-4.50	-8.00	-3.50	-3.00	-8.00
2024-08-02	-10.50	-23.00	-29.50	-6.50	-7.00	-6.00	-0.50	0.50	-6.00	1.00	-5.50	-6.50	-10.00	-3.50	-3.00	-8.00
change	3.50	9.00	9.00	0.00	0.00	0.00	0.00	0.00	2.00	0.00	2.00	2.00	2.00	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
2024-08-05	-78.50	-73.50	-72.00	-69.50	-67.00	-72.50	-79.50	2024-08-05	-13.00	-24.50	-11.50	2.50	1.00	-1.50	-5.75	-6.75
2024-08-02	-63.50	-64.50	-61.50	-58.25	-55.00	-61.75	-68.00	2024-08-02	-9.50	-19.50	-10.00	2.50	1.00	-1.50	-5.75	-6.75
change	-15.00	-9.00	-10.50	-11.25	-12.00	-10.75	-11.50	change	-3.50	-5.00	-1.50	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	106.25	118.16	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.7	고/저평	0.05	0.10	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				
13.2	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.67	14.03	17.65				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/08/24	07/08/24	07/08/24	07/08/24	07/08/24	07/08/24	07/08/24	07/08/24
	maturity	07/08/25	09/02/26	07/08/26	09/08/27	07/08/28	07/08/29	07/08/31	07/08/34
CCS	value	08/08/24	08/08/24	08/08/24	08/08/24	08/08/24	08/08/24	08/08/24	08/08/24
	maturity	08/08/25	09/02/26	10/08/26	09/08/27	08/08/28	08/08/29	08/08/31	08/08/34

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## Night Duty

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