

Tradition Market Summary

09-Aug-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-08	3.3650	3.2500	3.1400	3.0275	2.9550	2.8950	2.8800	2.8750	2.8700	2.8825	2.8925	2.9025	2.9150	2.9400	2.9300	2.8700
2024-08-07	3.3675	3.2625	3.1575	3.0500	2.9825	2.9125	2.8875	2.8800	2.8750	2.8850	2.8950	2.9050	2.9150	2.9400	2.9250	2.8650
change	-0.0025	-0.0125	-0.0175	-0.0225	-0.0275	-0.0175	-0.0075	-0.0050	-0.0050	-0.0025	-0.0025	-0.0025	0.0000	0.0000	0.0050	0.0050
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-08	2.7100	2.5600	2.3550	2.3150	2.2600	2.2200	2.2100	2.2200	2.2150	2.1750	2.1500	2.1450	2.1400	2.1100	2.0600	2.0200
2024-08-07	2.7150	2.5650	2.3950	2.3500	2.2950	2.2400	2.2300	2.2400	2.2350	2.1950	2.1700	2.1650	2.1600	2.1300	2.0800	2.0400
change	-0.0050	-0.0050	-0.0400	-0.0350	-0.0350	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
on/off	4.0	4.0	4.0	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5

◎ 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
2024-08-08	105.98	117.14	3.048	3.043	2.970	2.918	2.945	2.938	3.000	2.995	3.47	2556.73	745.28	1,377.20	934.62	-2570
2024-08-07	105.94	117.16	3.070	3.062	2.985	2.931	2.956	2.950	3.002	2.989	3.48	2568.41	748.54	1,376.80	937.27	-2620
change	0.04	-0.02	-0.022	-0.019	-0.015	-0.013	-0.011	-0.012	-0.002	0.006	-0.01	-11.68	-	3.26	0.40	-2.65

◎ 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
2024-08-08	4.034	3.874	3.825	3.990	4.274	7.1831	39,446.49	16,660.02	2024-08-08	9.200	-1.500	-2.300	-6.500	-6.300	-8.500	-12.500
2024-08-07	3.981	3.817	3.774	3.952	4.252	7.1712	38,763.45	16,195.80	2024-08-07	8.750	-0.250	-1.850	-6.850	-7.000	-8.700	-12.400
change	0.053	0.057	0.051	0.038	0.022	0.0119	683.04	464.22	change	0.450	-1.250	-0.450	0.350	0.700	0.200	-0.100

◎ 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
2024-08-08	-11.25	-18.50	-24.50	-26.50	-7.25	-6.00	-7.50	-8.00	-1.50	-2.00	-1.25	-0.50	0.25	0.75	4.00	3.25
2024-08-07	-10.75	-17.50	-24.50	-27.75	-6.75	-7.00	-9.50	-10.25	-2.50	-3.25	-2.75	-0.75	-0.25	0.50	3.50	3.00
change	-0.50	-1.00	0.00	1.25	-0.50	1.00	2.00	2.25	1.00	1.25	1.50	0.25	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
2024-08-08	-4.00	-9.50	-13.50	-4.00	-5.00	-4.00	-1.00	0.00	-4.50	1.00	-3.50	-4.50	-8.00	-3.50	-3.00	-8.00
2024-08-07	-4.50	-10.00	-15.50	-5.50	-6.50	-5.50	-1.00	0.00	-4.50	1.00	-3.50	-4.50	-8.00	-3.50	-3.00	-8.00
change	0.50	0.50	2.00	1.50	1.50	1.50	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
2024-08-08	-78.50	-69.50	-67.50	-67.00	-65.50	-70.75	-77.50	2024-08-08	-11.50	-22.50	-11.00	2.50	1.50	-1.00	-4.50	-6.00
2024-08-07	-76.25	-68.75	-67.25	-65.75	-64.00	-69.00	-75.50	2024-08-07	-10.50	-21.00	-10.50	2.50	1.00	-1.50	-5.00	-6.00
change	-2.25	-0.75	-0.25	-1.25	-1.50	-1.75	-2.00	change	-1.00	-1.50	-0.50	0.00	0.50	0.50	0.50	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	105.93	117.11	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	0.03	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	22.1	12.3	16.8	13.6	18.6	13.7	11.66	14.00	17.55				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	12/08/24	12/08/24	12/08/24	12/08/24	12/08/24	12/08/24	12/08/24	12/08/24
	maturity	12/08/25	12/02/26	12/08/26	12/08/27	14/08/28	13/08/29	12/08/31	14/08/34
CCS	value	13/08/24	13/08/24	13/08/24	13/08/24	13/08/24	13/08/24	13/08/24	13/08/24
	maturity	13/08/25	13/02/26	13/08/26	13/08/27	14/08/28	13/08/29	13/08/31	14/08/34

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◎ Bloomberg : TRKW

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