

Tradition Market Summary

17-Jul-24

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2024-07-16 | 3.4575 | 3.3500 | 3.2725 | 3.1650 | 3.0875 | 3.0175 | 3.0075 | 3.0000 | 3.0000 | 3.0125 | 3.0225 | 3.0275 | 3.0425 | 3.0625 | 3.0375 | 2.9325 |
| 2024-07-15 | 3.4650 | 3.3675 | 3.2975 | 3.2025 | 3.1300 | 3.0600 | 3.0475 | 3.0400 | 3.0400 | 3.0500 | 3.0575 | 3.0625 | 3.0775 | 3.0975 | 3.0725 | 2.9675 |
| change | -0.0075 | -0.0175 | -0.0250 | -0.0375 | -0.0425 | -0.0425 | -0.0400 | -0.0400 | -0.0400 | -0.0375 | -0.0350 | -0.0350 | -0.0350 | -0.0350 | -0.0350 | -0.0350 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 6m | 9m | 1y | 1.5y | 2y | 3yr | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2024-07-16 | 3.1000 | 3.0500 | 2.8000 | 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 |
| 2024-07-15 | 3.1150 | 3.0650 | 2.8150 | 2.6650 | 2.5400 | 2.4900 | 2.4750 | 2.4800 | 2.4750 | 2.4400 | 2.4150 | 2.4100 | 2.4050 | 2.3750 | 2.3250 | 2.2850 |
| change | -0.0150 | -0.0150 | -0.0150 | -0.0300 | -0.0400 | -0.0450 | -0.0450 | -0.0450 | -0.0450 | -0.0450 | -0.0450 | -0.0450 | -0.0450 | -0.0450 | -0.0450 | -0.0450 |
| 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 |
|------------|--------|---------|--------|---------|--------|--------|--------|--------|---------|---------|------|---------|--------|----------|---------|-------|
| 2024-07-16 | 105.63 | 115.91 | 3.187 | 3.126 | 3.086 | 3.035 | 3.070 | 3.060 | 3.137 | 3.103 | 3.55 | 2866.09 | 839.61 | 1,384.90 | 874.71 | -2700 |
| 2024-07-15 | 105.53 | 115.51 | 3.197 | 3.146 | 3.125 | 3.072 | 3.107 | 3.097 | 3.175 | 3.145 | 3.54 | 2860.92 | 852.88 | 1,382.80 | 876.32 | -2700 |
| change | 0.10 | 0.40 | -0.010 | -0.020 | -0.039 | -0.037 | -0.037 | -0.037 | -0.038 | -0.042 | 0.01 | 5.17 | - | 13.27 | 2.10 | -1.61 |

◎ 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 |
|------------|------------|------------|------------|-----------|-----------|--------|-----------|-----------|------------|--------|--------|--------|--------|--------|--------|---------|
| 2024-07-16 | 4.419 | 4.193 | 4.075 | 4.158 | 4.372 | 7.2887 | 40,954.48 | 18,509.34 | 2024-07-16 | 8.550 | 0.150 | -1.750 | -6.250 | -6.000 | -9.450 | -17.050 |
| 2024-07-15 | 4.457 | 4.238 | 4.133 | 4.230 | 4.458 | 7.2742 | 40,211.72 | 18,472.57 | 2024-07-15 | 10.050 | 0.500 | -1.200 | -5.950 | -5.700 | -9.750 | -17.750 |
| change | -0.038 | -0.045 | -0.058 | -0.072 | -0.086 | 0.0145 | 742.76 | 36.77 | change | -1.500 | -0.350 | -0.550 | -0.300 | -0.300 | 0.300 | 0.700 |

◎ IRS/KTB Spread

| | 1yr | 2yr | 3yr | 4yr | 5yr | 10yr | 20yr |
|------------|--------|--------|--------|--------|--------|--------|---------|
| 2024-07-16 | 8.550 | 0.150 | -1.750 | -6.250 | -6.000 | -9.450 | -17.050 |
| 2024-07-15 | 10.050 | 0.500 | -1.200 | -5.950 | -5.700 | -9.750 | -17.750 |
| change | -1.500 | -0.350 | -0.550 | -0.300 | -0.300 | 0.300 | 0.700 |

◎ 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 |
|------------|--------|--------|--------|--------|-------|-------|-------|-------|-------|-------|-------|-------|------|------|------|------|
| 2024-07-16 | -10.75 | -18.50 | -25.50 | -27.25 | -7.75 | -7.00 | -8.00 | -8.75 | -1.00 | -1.75 | -0.50 | -0.75 | 0.50 | 1.25 | 4.25 | 3.00 |
| 2024-07-15 | -9.50 | -16.75 | -23.75 | -25.75 | -7.25 | -7.00 | -8.25 | -9.00 | -1.25 | -2.00 | -1.00 | -0.75 | 0.25 | 1.00 | 3.75 | 2.75 |
| change | -1.25 | -1.75 | -1.75 | -1.50 | -0.50 | 0.00 | 0.25 | 0.25 | 0.25 | 0.25 | 0.50 | 0.00 | 0.25 | 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 |
|------------|--------|--------|--------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|
| 2024-07-16 | -16.50 | -30.00 | -35.50 | -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 |
| 2024-07-15 | -15.00 | -27.50 | -32.50 | -5.00 | -6.50 | -6.00 | -1.50 | -1.00 | -5.00 | 0.50 | -3.50 | -4.00 | -7.50 | -3.50 | -3.00 | -8.00 |
| change | -1.50 | -2.50 | -3.00 | -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

| 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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|--------|--------|-------|-------|-------|-------|--------|--------|
| 2024-07-16 | -47.25 | -58.75 | -57.25 | -57.75 | -56.50 | -61.75 | -68.25 | 2024-07-16 | -10.75 | -18.50 | -7.75 | 2.00 | -0.50 | -2.50 | -11.00 | -10.50 |
| 2024-07-15 | -48.25 | -59.00 | -57.00 | -57.25 | -56.00 | -61.00 | -67.25 | 2024-07-15 | -9.75 | -16.75 | -7.00 | 2.00 | -0.50 | -2.50 | -11.00 | -10.50 |
| change | 1.00 | 0.25 | -0.25 | -0.50 | -0.50 | -0.75 | -1.00 | change | -1.00 | -1.75 | -0.75 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

◎ Short-End, Long-End IRS spread

| | 3yr | 10yr |
|--------|--------|--------|
| KTBI론가 | 105.59 | 115.84 |
| 고/저평 | 0.04 | 0.07 |

◎ Duration

| | | | | | | | | (vard) | | | 2024 BoK Monetary Committee Schedule | | | |
|------|-------|------|------|------|------|------|------|--------|-------|-------|--------------------------------------|---------|---------|---------|
| 6*9m | 9*12m | 1*2 | 1*3 | 2*3 | 2*4 | 2*5 | 2*7 | KTBI론가 | 3yr | 10yr | 01월 11일 | 02월 22일 | 04월 12일 | 05월 23일 |
| 14.9 | 13.3 | 19.7 | 29.2 | 14.8 | 19.4 | 23.9 | 32.6 | 고/저평 | 0.04 | 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 | 16.7 | 13.6 | 18.6 | 13.7 | 11.65 | 13.98 | 17.56 | | | | |

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◎ Bloomberg : TRKW

Night Duty

K.J Yoo

◎ Deal-slip DATE (not for ND IRS)

| | | 1yr | 1.5y | 2y | 3y | 4y | 5y | 7y | 10y |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| IRS | value | 18/07/24 | 18/07/24 | 18/07/24 | 18/07/24 | 18/07/24 | 18/07/24 | 18/07/24 | 18/07/24 |
| | maturity | 18/07/25 | 19/01/26 | 20/07/26 | 19/07/27 | 18/07/28 | 18/07/29 | 18/07/31 | 18/07/34 |
| CCS | value | 19/07/24 | 19/07/24 | 19/07/24 | 19/07/24 | 19/07/24 | 19/07/24 | 19/07/24 | 19/07/24 |
| | maturity | 21/07/25 | 20/01/26 | 20/07/26 | 19/07/27 | 19/07/28 | 19/07/29 | 21/07/31 | 19/07/34 |