

Tradition Market Summary

04-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-02	3.3750	3.1975	3.0650	2.9150	2.8325	2.7625	2.7425	2.7325	2.7350	2.7425	2.7525	2.7625	2.7725	2.7900	2.7825	2.6975
2024-09-30	3.3800	3.2050	3.0750	2.9300	2.8450	2.7875	2.7775	2.7725	2.7775	2.7875	2.7975	2.8075	2.8200	2.8375	2.8300	2.7450
change	-0.0050	-0.0075	-0.0100	-0.0150	-0.0125	-0.0250	-0.0350	-0.0400	-0.0425	-0.0450	-0.0450	-0.0450	-0.0475	-0.0475	-0.0475	-0.0475
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-02	2.6000	2.4500	2.2900	2.1650	2.0750	2.0950	2.1250	2.1300	2.1300	2.1250	2.1250	2.1400	2.1700	2.1400	2.1950	2.1650
2024-09-30	2.6000	2.4500	2.2950	2.1850	2.1250	2.1450	2.1650	2.1650	2.1650	2.1600	2.1600	2.1750	2.2050	2.1750	2.2300	2.2000
change	0.0000	0.0000	-0.0050	-0.0200	-0.0500	-0.0500	-0.0400	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2024-10-02	106.42	117.91	2.831	2.870	2.810	2.782	2.878	2.842	2.935	2.836	3.52	2561.69	762.13	1,319.30	902.92	-1950
2024-09-30	106.35	117.38	2.845	2.889	2.850	2.805	2.910	2.885	2.992	2.912	3.53	2593.27	763.88	1,307.80	919.12	-1880
change	0.07	0.53	-0.014	-0.019	-0.040	-0.023	-0.032	-0.043	-0.057	-0.076	-0.01	-31.58	-	1.75	11.50	-70

◎ 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
2024-10-03	3.705	3.620	3.628	3.846	4.181	7.0495	42,011.59	17,918.47	2024-10-02	23.400	2.250	-1.950	-13.550	-10.950	-16.250	-13.850
2024-10-01	3.606	3.514	3.509	3.732	4.071	7.0303	42,156.97	17,910.36	2024-09-30	23.000	-0.500	-1.750	-13.250	-11.250	-17.200	-16.700
change	0.099	0.106	0.119	0.114	0.110	0.0192	-145.38	8.11	change	0.400	2.750	-0.200	-0.300	0.300	0.950	2.850

◎ 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
2024-10-02	-15.00	-23.25	-30.25	-33.25	-8.25	-7.00	-9.00	-10.00	-2.00	-3.00	-2.00	-1.00	0.00	1.00	4.00	3.00
2024-09-30	-14.50	-23.00	-28.75	-30.25	-8.50	-5.75	-6.75	-7.25	-1.00	-1.50	0.00	-0.50	1.00	1.50	4.75	3.25
change	-0.50	-0.25	-1.50	-3.00	0.25	-1.25	-2.25	-2.75	-1.00	-1.50	-2.00	-0.50	-1.00	-0.50	-0.75	-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
2024-10-02	-12.50	-21.50	-19.50	2.00	5.00	5.50	3.00	3.50	3.00	0.50	0.00	-0.50	4.00	4.50	-3.00	2.50
2024-09-30	-11.00	-17.00	-15.00	2.00	4.00	4.00	2.00	2.00	1.50	0.00	-0.50	-0.50	4.00	4.50	-3.00	2.50
change	-1.50	-4.50	-4.50	0.00	1.00	1.50	1.00	1.50	1.50	0.50	0.50	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
2024-10-02	-77.50	-75.75	-66.75	-61.75	-60.25	-61.75	-60.25	2024-10-02	-17.75	-31.00	-13.25	1.75	1.00	-0.75	-7.50	-8.50
2024-09-30	-78.00	-72.00	-64.25	-61.25	-60.75	-62.75	-61.50	2024-09-30	-17.50	-30.50	-13.00	1.75	1.00	-0.75	-7.50	-8.50
change	0.50	-3.75	-2.50	-0.50	0.50	1.00	1.25	change	-0.25	-0.50	-0.25	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	106.37	117.85	01월 11일	02월 22일	04월 12일	05월 23일
15.0	13.3	19.8	29.2	14.8	19.5	24.0	32.8	고/저평	0.05	0.06	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	11.68	14.04	17.71				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	07/10/24	07/10/24	07/10/24	07/10/24	07/10/24	07/10/24	07/10/24	07/10/24
	maturity	10/10/25	07/04/26	07/10/26	07/10/27	10/10/28	08/10/29	07/10/31	10/10/34
CCS	value	08/10/24	08/10/24	08/10/24	08/10/24	08/10/24	08/10/24	08/10/24	08/10/24
	maturity	10/10/25	08/04/26	08/10/26	08/10/27	10/10/28	10/10/29	08/10/31	10/10/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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