

Tradition Market Summary

10-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-08	3.4075	3.2925	3.1975	3.0775	3.0150	2.9575	2.9475	2.9350	2.9375	2.9450	2.9500	2.9550	2.9650	2.9800	2.9750	2.8725
2024-10-07	3.4125	3.2800	3.1800	3.0775	3.0275	2.9675	2.9500	2.9350	2.9400	2.9450	2.9500	2.9600	2.9725	2.9875	2.9800	2.8825
change	-0.0050	0.0125	0.0175	0.0000	-0.0125	-0.0100	-0.0025	0.0000	-0.0025	0.0000	0.0000	-0.0050	-0.0075	-0.0075	-0.0050	-0.0100
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-08	2.6100	2.4600	2.4550	2.3550	2.2850	2.3150	2.3400	2.3400	2.3400	2.3325	2.3325	2.3475	2.3725	2.3425	2.3975	2.3675
2024-10-07	2.6200	2.4700	2.4450	2.3450	2.2850	2.3100	2.3350	2.3400	2.3400	2.3350	2.3350	2.3500	2.3800	2.3500	2.4050	2.3750
change	-0.0100	-0.0100	0.0100	0.0100	0.0000	0.0050	0.0050	0.0000	0.0000	-0.0025	-0.0025	-0.0025	-0.0075	-0.0075	-0.0075	-0.0075
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
2024-10-08	105.87	116.45	2.868	2.992	3.011	2.935	3.037	3.001	3.080	2.946	3.51	2594.36	778.24	1,349.70	906.61	-2190
2024-10-07	105.80	116.27	2.875	3.015	2.965	2.957	3.057	3.017	3.101	2.965	3.51	2610.38	781.01	1,346.70	908.72	-2240
change	0.07	0.18	-0.007	-0.023	0.046	-0.022	-0.020	-0.016	-0.021	-0.019	0.00	-16.02	-	2.77	3.00	-2.11

◎ 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
2024-10-09	4.022	3.929	3.917	4.075	4.344	7.0926	42,512.00	18,291.62	2024-10-08	32.950	0.400	2.250	-8.950	-6.600	-11.500	-7.350
2024-10-07	3.995	3.894	3.867	4.028	4.305	7.0681	41,954.24	17,923.91	2024-10-07	30.500	6.250	1.050	-10.700	-8.200	-12.850	-8.250
change	0.027	0.035	0.050	0.047	0.039	0.0245	557.76	367.71	change	2.450	-5.850	1.200	1.750	1.600	1.350	0.900

◎ IRS/KTB Spread

	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2024-10-08	32.950	0.400	2.250	-8.950	-6.600	-11.500	-7.350
2024-10-07	30.500	6.250	1.050	-10.700	-8.200	-12.850	-8.250
change	2.450	-5.850	1.200	1.750	1.600	1.350	0.900

◎ 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
2024-10-08	-12.00	-18.25	-24.00	-26.25	-6.25	-5.75	-6.75	-8.00	-1.00	-2.25	-1.25	-1.25	-0.25	1.00	3.00	2.00
2024-10-07	-10.25	-15.25	-21.25	-24.50	-5.00	-6.00	-7.75	-9.25	-1.75	-3.25	-2.25	-1.50	-0.50	1.00	3.75	2.75
change	-1.75	-3.00	-2.75	-1.75	-1.25	0.25	1.00	1.25	0.75	1.00	1.00	0.25	0.25	0.00	-0.75	-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
2024-10-08	-10.00	-17.00	-14.00	3.00	5.50	5.50	2.50	2.50	1.75	0.00	-0.75	-0.75	3.25	4.00	-3.00	2.50
2024-10-07	-10.00	-16.00	-13.50	2.50	5.00	5.50	2.50	3.00	2.50	0.50	0.00	-0.50	4.00	4.50	-3.00	2.50
change	0.00	-1.00	-0.50	0.50	0.50	0.00	0.00	-0.50	-0.75	-0.50	-0.75	-0.25	-0.75	-0.50	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
2024-10-08	-74.25	-73.00	-64.25	-60.75	-59.50	-61.25	-59.25	2024-10-08	-11.50	-21.00	-9.50	1.50	1.00	-0.50	-9.25	-10.25
2024-10-07	-73.50	-74.25	-65.75	-61.50	-59.50	-61.00	-59.25	2024-10-07	-13.25	-23.25	-10.00	1.50	0.75	-0.75	-9.00	-9.75
change	-0.75	1.25	1.50	0.75	0.00	-0.25	0.00	change	1.75	2.25	0.50	0.00	0.25	0.25	-0.25	-0.50

◎ Short-End, Long-End IRS spread

	3yr	10yr
2024-10-08	105.86	116.44
2024-10-07	0.01	0.01
change	105.85	116.43

◎ Duration

								(vard)			2024 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr				
14.9	13.3	19.7	29.2	14.8	19.4	24.0	32.6	고/저평	105.86	116.44	01월 11일	02월 22일	04월 12일	05월 23일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	0.01	0.01	07월 11일	08월 22일	10월 11일	11월 28일
13.1	16.2	22.0	12.3	16.8	13.6	18.6	13.7	11.66	13.99	17.59				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/10/24	11/10/24	11/10/24	11/10/24	11/10/24	11/10/24	11/10/24	11/10/24
	maturity	13/10/25	13/04/26	12/10/26	12/10/27	11/10/28	11/10/29	13/10/31	11/10/34
CCS	value	15/10/24	15/10/24	15/10/24	15/10/24	15/10/24	15/10/24	15/10/24	15/10/24
	maturity	15/10/25	15/04/26	15/10/26	15/10/27	16/10/28	15/10/29	15/10/31	16/10/34

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Night Duty

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