

Tradition Market Summary

11-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-10	3.3800	3.2800	3.1950	3.1000	3.0475	2.9975	2.9800	2.9625	2.9625	2.9675	2.9725	2.9775	2.9875	3.0025	2.9975	2.8950
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
change	-0.0275	-0.0125	-0.0025	0.0225	0.0325	0.0400	0.0325	0.0275	0.0250	0.0225	0.0225	0.0225	0.0225	0.0225	0.0225	0.0225
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-10	2.6150	2.4650	2.4450	2.3700	2.3150	2.3400	2.3650	2.3650	2.3650	2.3600	2.3600	2.3750	2.4000	2.3700	2.4250	2.3950
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
change	0.0050	0.0050	-0.0100	0.0150	0.0300	0.0250	0.0250	0.0250	0.0250	0.0275	0.0275	0.0275	0.0275	0.0275	0.0275	0.0275
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
2024-10-10	105.79	116.38	2.874	3.015	2.955	2.962	3.059	3.009	3.087	2.934	3.50	2599.16	775.48	1,350.20	910.07	-2280
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
change	-0.08	-0.07	0.006	0.023	-0.056	0.027	0.022	0.008	0.007	-0.012	-0.01	4.80	-	2.76	0.50	3.46

◎ 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
2024-10-10	3.964	3.874	3.889	4.067	4.363	7.0843	42,454.12	18,282.05	2024-10-10	32.100	9.250	3.550	-7.900	-4.650	-9.950	-3.900
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
change	-0.058	-0.055	-0.028	-0.008	0.019	-0.0083	- 57.88	- 9.57	change	-0.850	8.850	1.300	1.050	1.950	1.550	3.450

◎ 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
2024-10-10	-9.50	-14.75	-19.75	-23.25	-5.25	-5.00	-6.75	-8.50	-1.75	-3.50	-3.00	-1.75	-1.25	0.50	2.50	2.00
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
change	2.50	3.50	4.25	3.00	1.00	0.75	0.00	-0.50	-0.75	-1.25	-1.75	-0.50	-1.00	-0.50	-0.50	0.00

◎ 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
2024-10-10	-7.50	-13.00	-10.50	2.50	5.00	5.00	2.50	2.50	2.00	0.00	-0.50	-0.50	3.50	4.00	-3.00	2.50
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
change	2.50	4.00	3.50	-0.50	-0.50	-0.50	0.00	0.00	0.25	0.00	0.25	0.25	0.25	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
2024-10-10	-75.00	-73.25	-65.75	-61.50	-59.75	-60.75	-58.75	2024-10-10	-10.00	-18.50	-8.50	1.50	1.00	-0.50	-9.25	-10.25
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
change	-0.75	-0.25	-1.50	-0.75	-0.25	0.50	0.50	change	1.50	2.50	1.00	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	105.79	116.37	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.4	24.0	32.6	고/저평	0.00	0.01	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	16.8	13.6	18.6	13.7	11.66	13.98	17.57				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/10/24	14/10/24	14/10/24	14/10/24	14/10/24	14/10/24	14/10/24	14/10/24
	maturity	14/10/25	14/04/26	14/10/26	14/10/27	16/10/28	15/10/29	14/10/31	16/10/34
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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◎ Bloomberg : TRKW

Night Duty

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