

Tradition Market Summary

14-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-11	3.3100	3.2100	3.1375	3.0550	3.0100	2.9750	2.9675	2.9600	2.9650	2.9700	2.9750	2.9800	2.9900	3.0050	3.0000	2.9875
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
change	-0.0700	-0.0700	-0.0575	-0.0450	-0.0375	-0.0225	-0.0125	-0.0025	0.0025	0.0025	0.0025	0.0025	0.0025	0.0025	0.0025	0.0925
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-11	2.6050	2.4550	2.4100	2.3500	2.3050	2.3350	2.3550	2.3550	2.3550	2.3500	2.3500	2.3650	2.3900	2.3600	2.4150	2.3850
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
change	-0.0100	-0.0100	-0.0350	-0.0200	-0.0100	-0.0050	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2024-10-11	105.82	116.43	2.861	2.995	2.935	2.948	3.040	2.995	3.077	2.928	3.40	2596.91	770.98	1,349.50	906.10	-2270
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
change	0.03	0.05	-0.013	-0.020	-0.020	-0.014	-0.019	-0.014	-0.010	-0.006	-0.10	-2.25	-	4.50	-	10

◎ 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
2024-10-11	3.953	3.872	3.898	4.096	4.406	7.0879	42,863.86	18,342.94	2024-10-11	27.650	7.500	2.700	-7.250	-3.500	-8.700	5.950
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
change	-0.011	-0.002	0.009	0.029	0.043	0.0036	409.74	60.89	change	-4.450	-1.750	-0.850	0.650	1.150	1.250	9.850

◎ 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
2024-10-11	-8.25	-12.75	-16.25	-17.75	-4.50	-3.50	-4.25	-5.00	-0.75	-1.50	-0.50	-0.75	0.25	1.00	3.00	2.00
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
change	1.25	2.00	3.50	5.50	0.75	1.50	2.50	3.50	1.00	2.00	2.50	1.00	1.50	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
2024-10-11	-6.00	-10.50	-7.50	3.00	5.00	5.00	2.00	2.00	1.50	0.00	-0.50	-0.50	3.50	4.00	-3.00	2.50
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
change	1.50	2.50	3.00	0.50	0.00	0.00	-0.50	-0.50	-0.50	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
2024-10-11	-72.75	-70.50	-64.00	-61.25	-60.50	-62.00	-60.00	2024-10-11	-10.00	-17.25	-7.25	1.50	1.00	-0.50	-0.25	-1.25
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
change	2.25	2.75	1.75	0.25	-0.75	-1.25	-1.25	change	0.00	1.25	1.25	0.00	0.00	0.00	9.00	9.00

◎ 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	105.80	116.43	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	0.02	0.00	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	17.43				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	16/10/24	16/10/24	16/10/24	16/10/24	16/10/24	16/10/24	16/10/24	16/10/24
	maturity	16/10/25	16/04/26	16/10/26	18/10/27	16/10/28	16/10/29	16/10/31	16/10/34

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◎ Bloomberg : TRKW

Night Duty

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