

Tradition Market Summary

15-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-14	3.3075	3.2050	3.1275	3.0325	2.9825	2.9475	2.9525	2.9500	2.9575	2.9625	2.9700	2.9775	2.9900	3.0050	2.9925	2.8900
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
change	-0.0025	-0.0050	-0.0100	-0.0225	-0.0275	-0.0275	-0.0150	-0.0100	-0.0075	-0.0075	-0.0050	-0.0025	0.0000	0.0000	-0.0075	-0.0975
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-14	2.6050	2.4550	2.4000	2.3400	2.2950	2.3250	2.3450	2.3450	2.3450	2.3400	2.3400	2.3550	2.3800	2.3500	2.4050	2.3750
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
change	0.0000	0.0000	-0.0100	-0.0100	-0.0100	-0.0100	-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
2024-10-14	105.87	116.39	2.858	2.983	2.923	2.933	3.030	2.995	3.084	2.954	3.40	2623.29	770.26	1,355.90	907.42	-2270
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
change	0.05	-0.04	-0.003	-0.012	-0.012	-0.015	-0.010	0.000	0.007	0.026	0.00	26.38	-	0.72	6.40	1.32

◎ 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
2024-10-14	3.953	3.872	3.898	4.096	4.406	7.0945	43,065.22	18,502.69	2024-10-14	26.950	5.950	1.450	-7.750	-4.500	-9.400	-6.400
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
change	0.000	0.000	0.000	0.000	0.000	0.0066	201.36	159.75	change	-0.700	-1.550	-1.250	-0.500	-1.000	-0.700	-12.350

◎ 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
2024-10-14	-9.50	-14.50	-18.00	-17.75	-5.00	-3.50	-3.00	-3.25	0.50	0.25	1.50	-0.25	1.00	1.25	4.00	2.75
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
change	-1.25	-1.75	-1.75	0.00	-0.50	0.00	1.25	1.75	1.25	1.75	2.00	0.50	0.75	0.25	1.00	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
2024-10-14	-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
2024-10-11	-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
change	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-10-14	-72.75	-68.75	-62.25	-60.75	-60.50	-62.25	-61.00	2024-10-14	-10.25	-18.00	-7.75	1.50	0.25	-1.25	-10.00	-10.25
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
change	0.00	1.75	1.75	0.50	0.00	-0.25	-1.00	change	-0.25	-0.75	-0.50	0.00	-0.75	-0.75	-9.75	-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	KT비론가	105.84	116.36	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	0.03	0.03	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	13.99	17.58				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	17/10/24	17/10/24	17/10/24	17/10/24	17/10/24	17/10/24	17/10/24	17/10/24
	maturity	17/10/25	17/04/26	19/10/26	18/10/27	17/10/28	17/10/29	17/10/31	17/10/34

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◎ Bloomberg : TRKW

Night Duty

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