

Tradition Market Summary

16-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-15	3.2975	3.1875	3.1075	3.0050	2.9525	2.9175	2.9175	2.9150	2.9225	2.9275	2.9350	2.9425	2.9550	2.9700	2.9625	2.8600
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
change	-0.0100	-0.0175	-0.0200	-0.0275	-0.0300	-0.0300	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0300	-0.0300
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-15	2.6050	2.4550	2.4000	2.3200	2.2700	2.3000	2.3100	2.3050	2.3050	2.3000	2.3000	2.3150	2.3400	2.3100	2.3650	2.3350
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
change	0.0000	0.0000	0.0000	-0.0200	-0.0250	-0.0250	-0.0350	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
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
2024-10-15	105.96	116.71	2.857	2.968	2.905	2.905	2.991	2.959	3.047	2.939	3.40	2633.45	773.81	1,361.30	915.25	-2300
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
change	0.09	0.32	-0.001	-0.015	-0.018	-0.028	-0.039	-0.036	-0.037	-0.015	0.00	10.16	3.55	5.40	7.83	-30

◎ 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
2024-10-15	3.950	3.860	3.854	4.034	4.320	7.1388	42,740.42	18,315.59	2024-10-15	25.050	4.750	1.250	-7.350	-4.400	-9.200	-7.900
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
change	-0.003	-0.012	-0.044	-0.062	-0.086	0.0443	-324.80	-187.10	change	-1.900	-1.200	-0.200	0.400	0.100	0.200	-1.500

◎ 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
2024-10-15	-10.25	-15.50	-19.00	-19.25	-5.25	-3.50	-3.50	-3.75	0.00	-0.25	1.00	-0.25	1.00	1.25	4.00	2.75
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
change	-0.75	-1.00	-1.00	-1.50	-0.25	0.00	-0.50	-0.50	-0.50	-0.50	-0.50	0.00	0.00	0.00	0.00	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
2024-10-15	-8.00	-13.00	-10.00	3.00	4.00	3.50	1.00	0.50	0.00	-0.50	-1.00	-0.50	3.50	4.00	-3.00	2.50
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
change	-2.00	-2.50	-2.50	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
2024-10-15	-70.75	-68.25	-61.75	-60.75	-61.00	-62.75	-61.50	2024-10-15	-11.00	-19.00	-8.00	1.50	0.75	-0.75	-9.50	-10.25
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
change	2.00	0.50	0.50	0.00	-0.50	-0.50	-0.50	change	-0.75	-1.00	-0.25	0.00	0.50	0.50	0.50	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	105.93	116.71	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	0.03	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	13.99	17.60				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	18/10/24	18/10/24	18/10/24	18/10/24	18/10/24	18/10/24	18/10/24	18/10/24
	maturity	20/10/25	26/04/26	19/10/26	18/10/27	18/10/28	18/10/29	20/10/31	18/10/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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