

# Tradition Market Summary

17-Oct-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-16	3.2950	3.1750	3.0900	2.9825	2.9225	2.8725	2.8650	2.8600	2.8650	2.8700	2.8775	2.8850	2.8950	2.9100	2.9025	2.8000
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
change	-0.0025	-0.0125	-0.0175	-0.0225	-0.0300	-0.0450	-0.0525	-0.0550	-0.0575	-0.0575	-0.0575	-0.0575	-0.0600	-0.0600	-0.0600	-0.0600
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-16	2.6000	2.4500	2.4000	2.3200	2.2550	2.2800	2.2700	2.2500	2.2500	2.2450	2.2550	2.2750	2.2450	2.3000	2.2700	
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
change	-0.0050	-0.0050	0.0000	0.0000	-0.0150	-0.0200	-0.0400	-0.0550	-0.0550	-0.0500	-0.0550	-0.0600	-0.0650	-0.0650	-0.0650	-0.0650
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
2024-10-16	106.09	117.20	2.857	2.954	2.883	2.875	2.958	2.920	3.005	2.910	3.40	2610.36	765.79	1,362.60	912.19	-2260
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
change	0.13	0.49	0.000	-0.014	-0.022	-0.030	-0.033	-0.039	-0.042	-0.029	0.00	-23.09	-8.02	1.30	-3.06	40

## ◎ 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
2024-10-16	3.942	3.850	3.846	4.018	4.299	7.1368	43,077.70	18,367.08	2024-10-16	23.300	3.950	-0.250	-9.300	-6.000	-11.000	-11.000
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
change	-0.008	-0.010	-0.008	-0.016	-0.021	-0.0020	337.28	51.49	change	-1.750	-0.800	-1.500	-1.950	-1.600	-1.800	-3.100

## ◎ 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
2024-10-16	-10.75	-16.75	-21.75	-23.00	-6.00	-5.00	-5.75	-6.25	-0.75	-1.25	-0.25	-0.50	0.50	1.00	3.50	2.50
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
change	-0.50	-1.25	-2.75	-3.75	-0.75	-1.50	-2.25	-2.50	-0.75	-1.00	-1.25	-0.25	-0.50	-0.25	-0.50	-0.25

## ◎ 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
2024-10-16	-8.00	-14.50	-12.00	2.50	1.50	-0.50	-1.00	-3.00	-3.00	-2.00	-2.00	0.00	2.50	2.50	-3.00	2.50
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
change	0.00	-1.50	-2.00	-0.50	-2.50	-4.00	-2.00	-3.50	-3.00	-1.50	-1.00	0.50	-1.00	-1.50	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
2024-10-16	-69.00	-66.75	-59.25	-59.50	-61.00	-62.00	-62.00	2024-10-16	-12.00	-20.50	-8.50	1.50	0.75	-0.75	-9.50	-10.25
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
change	1.75	1.50	2.50	1.25	0.00	0.75	-0.50	change	-1.00	-1.50	-0.50	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	106.04	117.12	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.7	고/저평	0.05	0.08	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	22.1	12.3	16.8	13.6	18.6	13.7	11.67	14.01	17.65				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	20/04/26	19/10/26	18/10/27	18/10/28	18/10/29	20/10/31	18/10/34
CCS	value	21/10/24	21/10/24	21/10/24	21/10/24	21/10/24	21/10/24	21/10/24	21/10/24
	maturity	21/10/25	21/04/26	21/10/26	21/10/27	23/10/28	22/10/29	21/10/31	23/10/34

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## Night Duty

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