

Tradition Market Summary

22-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-21	3.2900	3.1750	3.0900	2.9925	2.9525	2.9050	2.9000	2.9000	2.9075	2.9125	2.9275	2.9350	2.9450	2.9575	2.9500	2.8475
2024-10-18	3.3000	3.1875	3.1025	3.0075	2.9625	2.9200	2.9200	2.9200	2.9275	2.9325	2.9450	2.9525	2.9625	2.9750	2.9675	2.8650
change	-0.0100	-0.0125	-0.0125	-0.0150	-0.0100	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175	-0.0175
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-21	2.6000	2.4500	2.3550	2.2750	2.2250	2.2250	2.2350	2.2350	2.2400	2.2450	2.2400	2.2500	2.2700	2.2400	2.2950	2.2650
2024-10-18	2.6000	2.4500	2.3900	2.3100	2.2600	2.2750	2.2750	2.2600	2.2600	2.2600	2.2550	2.2650	2.2850	2.2550	2.3100	2.2800
change	0.0000	0.0000	-0.0350	-0.0350	-0.0350	-0.0500	-0.0400	-0.0250	-0.0200	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2024-10-21	105.99	116.66	2.845	2.965	2.897	2.905	2.995	2.965	3.057	2.790	3.39	2604.92	759.95	1,375.20	915.05	-2360
2024-10-18	105.93	116.49	2.886	2.975	2.912	2.915	3.010	2.985	3.080	2.982	3.39	2593.82	753.22	1,369.70	915.90	-2360
change	0.06	0.17	-0.041	-0.010	-0.015	-0.010	-0.015	-0.020	-0.023	-0.192	0.00	11.10	6.73	5.50	-0.85	0

◎ 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
2024-10-21	4.032	3.959	3.985	4.196	4.500	7.1369	42,931.60	18,540.01	2024-10-21	24.500	5.550	0.000	-9.500	-6.500	-11.200	5.750
2024-10-18	3.950	3.861	3.880	4.083	4.389	7.1186	43,275.91	18,489.55	2024-10-18	21.650	5.050	0.500	-9.000	-6.500	-11.750	-11.700
change	0.082	0.098	0.105	0.113	0.111	0.0183	-344.31	50.46	change	2.850	0.500	-0.500	-0.500	0.000	0.550	17.450

◎ 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
2024-10-21	-9.75	-13.75	-18.50	-19.00	-4.00	-4.75	-5.25	-5.25	-0.50	-0.50	0.75	0.00	1.25	1.25	4.50	3.25
2024-10-18	-9.50	-14.00	-18.25	-18.25	-4.50	-4.25	-4.25	-4.25	0.00	0.00	1.25	0.00	1.25	1.25	4.25	3.00
change	-0.25	0.25	-0.25	-0.75	0.50	-0.50	-1.00	-1.00	-0.50	-0.50	-0.50	0.00	0.00	0.00	0.25	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
2024-10-21	-8.00	-13.00	-13.00	0.00	1.00	1.00	1.00	1.00	2.00	0.00	1.00	1.00	3.50	2.50	-3.00	2.50
2024-10-18	-8.00	-13.00	-11.50	1.50	1.50	0.00	0.00	-1.50	-1.50	-1.50	-1.50	0.00	2.50	2.50	-3.00	2.50
change	0.00	0.00	-1.50	-1.50	-0.50	1.00	1.00	2.50	3.50	1.50	2.50	1.00	1.00	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
2024-10-21	-73.50	-72.75	-68.00	-66.50	-66.50	-66.75	-67.50	2024-10-21	-11.50	-20.00	-8.50	1.25	0.50	-0.75	-9.75	-10.25
2024-10-18	-71.25	-70.25	-64.50	-64.50	-66.00	-67.25	-67.75	2024-10-18	-11.25	-19.75	-8.50	1.25	0.50	-0.75	-9.75	-10.25
change	-2.25	-2.50	-3.50	-2.00	-0.50	0.50	0.25	change	-0.25	-0.25	0.00	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	KT비론가	105.93	116.62	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	0.06	0.04	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	14.00	17.61				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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