

Tradition Market Summary

24-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-23	3.2950	3.1900	3.1200	3.0275	2.9950	2.9550	2.9550	2.9575	2.9650	2.9725	2.9875	2.9975	3.0075	3.0200	3.0125	2.9100
2024-10-22	3.2975	3.1925	3.1175	3.0275	2.9925	2.9525	2.9525	2.9575	2.9675	2.9750	2.9900	3.0000	3.0125	3.0250	3.0175	2.9150
change	-0.0025	-0.0025	0.0025	0.0000	0.0025	0.0025	0.0025	0.0000	-0.0025	-0.0025	-0.0025	-0.0025	-0.0050	-0.0050	-0.0050	-0.0050
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-23	2.6200	2.4700	2.3550	2.2850	2.2600	2.2600	2.2650	2.2600	2.2700	2.3000	2.3050	2.3100	2.3400	2.3100	2.3650	2.3350
2024-10-22	2.6200	2.4700	2.3750	2.2950	2.2550	2.2600	2.2800	2.2800	2.2950	2.3250	2.3250	2.3350	2.3650	2.3350	2.3900	2.3600
change	0.0000	0.0000	-0.0200	-0.0100	0.0050	0.0000	-0.0150	-0.0200	-0.0250	-0.0250	-0.0200	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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	1.0	1.0	1.0	1.0

◎ 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
2024-10-23	105.86	115.99	2.850	2.991	2.920	2.932	3.030	3.007	3.127	3.025	3.40	2599.62	745.19	1,382.20	904.66	-2460
2024-10-22	105.86	116.00	2.849	2.982	2.917	2.942	3.035	3.012	3.127	3.031	3.40	2570.70	738.34	1,380.10	913.15	-2420
change	0.00	-0.01	0.001	0.009	0.003	-0.010	-0.005	-0.005	0.000	-0.006	0.00	28.92	6.85	2.10	-8.49	-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
2024-10-23	4.082	4.035	4.057	4.246	4.520	7.1356	42,514.95	18,276.66	2024-10-23	27.000	7.500	2.300	-7.500	-4.950	-11.950	-11.500
2024-10-22	4.032	3.980	4.006	4.208	4.496	7.1338	42,924.89	18,573.13	2024-10-22	26.850	7.550	1.050	-8.250	-5.450	-11.450	-11.600
change	0.050	0.055	0.051	0.038	0.024	0.0018	-409.94	-296.47	change	0.150	-0.050	1.250	0.750	0.500	-0.500	0.100

◎ IRS/KTB 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
2024-10-23	-9.25	-12.50	-16.50	-16.25	-3.25	-4.00	-4.00	-3.75	0.00	0.25	1.75	0.25	1.75	1.50	5.00	3.50	
2024-10-22	-9.00	-12.50	-16.50	-16.00	-3.50	-4.00	-4.00	-3.50	0.00	0.50	2.25	0.50	2.25	1.75	5.50	3.75	
change	-0.25	0.00	0.00	-0.25	0.25	0.00	0.00	-0.25	0.00	-0.25	-0.50	-0.25	-0.50	-0.25	-0.50	-0.25	

◎ IRS 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
2024-10-23	-7.00	-9.50	-9.50	0.00	0.50	0.00	0.50	0.00	4.00	-0.50	3.50	4.00	8.00	4.00	-3.00	2.50	
2024-10-22	-8.00	-12.00	-11.50	0.50	2.50	2.50	2.00	2.00	6.50	0.00	4.50	4.50	8.50	4.00	-3.00	2.50	
change	1.00	2.50	2.00	-0.50	-2.00	-2.50	-1.50	-2.00	-2.50	-0.50	-1.00	-0.50	-0.50	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
2024-10-23	-7.00	-9.50	-9.50	0.00	0.50	0.00	0.50	0.00	4.00	-0.50	3.50	4.00	8.00	4.00	-3.00	2.50	
2024-10-22	-8.00	-12.00	-11.50	0.50	2.50	2.50	2.00	2.00	6.50	0.00	4.50	4.50	8.50	4.00	-3.00	2.50	
change	1.00	2.50	2.00	-0.50	-2.00	-2.50	-1.50	-2.00	-2.50	-0.50	-1.00	-0.50	-0.50	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
2024-10-23	-76.50	-73.50	-69.50	-69.00	-69.75	-67.25	-67.25	-66.75	2024-10-23	-10.50	-17.50	-7.00	1.25	0.50	-0.75	-9.75	-10.25
2024-10-22	-74.25	-73.75	-69.25	-67.25	-67.75	-65.00	-64.75	-65.00	2024-10-22	-10.50	-18.00	-7.50	1.25	0.50	-0.75	-9.75	-10.25
change	-2.25	0.25	-0.25	-1.75	-2.00	-2.25	-2.00	-2.00	change	0.00	0.50	0.50	0.00	0.00	0.00	0.00	0.00

◎ 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	105.83	115.95	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	0.04	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	13.98	17.57							

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	25/10/24	25/10/24	25/10/24	25/10/24	25/10/24	25/10/24	25/10/24	25/10/24
	maturity	27/10/25	27/04/26	26/10/26	25/10/27	25/10/28	25/10/29	27/10/31	25/10/34
CCS	value	28/10/24	28/10/24	28/10/24	28/10/24	28/10/24	28/10/24	28/10/24	28/10/24
	maturity	28/10/25	28/04/26	28/10/26	28/10/27	28/10/28	29/10/29	28/10/31	30/10/34

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko	Night Duty S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na	
◎ Tel : (822) 2088-2809	
◎ Fax : (822) 2088-5836	
◎ Reuters : TRDS	
◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)	
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