

Tradition Market Summary

25-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-24	3.2700	3.1550	3.0800	2.9850	2.9500	2.9100	2.9075	2.9100	2.9175	2.9250	2.9400	2.9475	2.9575	2.9700	2.9625	2.8600
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
change	-0.0250	-0.0350	-0.0400	-0.0425	-0.0450	-0.0450	-0.0475	-0.0475	-0.0475	-0.0475	-0.0475	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-24	2.6200	2.4700	2.3200	2.2650	2.2350	2.2250	2.2350	2.2350	2.2450	2.2750	2.2800	2.2850	2.3150	2.2850	2.3400	2.3100
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
change	0.0000	0.0000	-0.0350	-0.0200	-0.0250	-0.0350	-0.0300	-0.0250	-0.0250	-0.0250	-0.0250	-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
2024-10-24	105.98	116.44	2.841	2.950	2.880	2.890	2.981	2.953	3.070	2.997	3.40	2581.03	734.59	1,380.20	908.88	-2480
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
change	0.12	0.45	-0.009	-0.041	-0.040	-0.042	-0.049	-0.054	-0.057	-0.028	0.00	-18.59	-	10.60	-	2.00

◎ 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
2024-10-24	4.083	4.024	4.035	4.214	4.477	7.1244	42,374.36	18,415.49	2024-10-24	23.900	7.000	2.000	-7.350	-4.300	-11.250	-13.700
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
change	0.001	-0.011	-0.022	-0.032	-0.043	-0.0112	-140.59	138.83	change	-3.100	-0.500	-0.300	0.150	0.650	0.700	-2.200

◎ 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
2024-10-24	-9.50	-13.00	-17.00	-17.00	-3.50	-4.00	-4.25	-4.00	-0.25	0.00	1.50	0.25	1.75	1.50	4.75	3.25
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
change	-0.25	-0.50	-0.50	-0.75	-0.25	0.00	-0.25	-0.25	-0.25	-0.25	-0.25	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
2024-10-24	-5.50	-8.50	-9.50	-1.00	0.00	0.00	1.00	1.00	5.00	0.00	4.00	4.00	8.00	4.00	-3.00	2.50
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
change	1.50	1.00	0.00	-1.00	-0.50	0.00	0.50	1.00	0.50	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
2024-10-24	-76.00	-71.50	-68.50	-67.25	-67.50	-65.00	-64.25	2024-10-24	-11.50	-19.00	-7.50	1.25	0.50	-0.75	-9.75	-10.25
2024-10-23	-76.50	-73.50	-69.50	-69.00	-69.75	-67.25	-66.75	2024-10-23	-10.50	-17.50	-7.00	1.25	0.50	-0.75	-9.75	-10.25
change	0.50	2.00	1.00	1.75	2.25	2.25	2.50	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	105.96	116.49	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	0.02	-0.05	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	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	30/10/28	29/10/29	28/10/31	30/10/34
CCS	value	29/10/24	29/10/24	29/10/24	29/10/24	29/10/24	29/10/24	29/10/24	29/10/24
	maturity	29/10/25	29/04/26	29/10/26	29/10/27	30/10/28	29/10/29	29/10/31	30/10/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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