

# Tradition Market Summary

28-Oct-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-25	3.2725	3.1575	3.0800	2.9850	2.9475	2.9075	2.9050	2.9050	2.9125	2.9175	2.9275	2.9350	2.9450	2.9625	2.9550	2.8150
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
change	0.0025	0.0025	0.0000	0.0000	-0.0025	-0.0025	-0.0025	-0.0050	-0.0050	-0.0075	-0.0125	-0.0125	-0.0125	-0.0075	-0.0075	-0.0450
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-25	2.6200	2.4700	2.3550	2.2700	2.2250	2.2100	2.2150	2.2150	2.2250	2.2550	2.2600	2.2650	2.2950	2.2650	2.3200	2.2900
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
change	0.0000	0.0000	0.0350	0.0050	-0.0100	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2024-10-25	106.00	116.60	2.832	2.944	2.881	2.880	2.973	2.950	3.060	2.988	3.40	2583.27	727.41	1,388.70	913.12	-2440
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
change	0.02	0.16	-0.009	-0.006	0.001	-0.010	-0.008	-0.003	-0.010	-0.009	0.00	2.24	-7.18	8.50	4.24	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
2024-10-25	4.107	4.051	4.067	4.242	4.501	7.1444	42,114.40	18,518.61	2024-10-25	24.800	6.650	2.750	-6.800	-4.500	-11.500	-17.300
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
change	0.024	0.027	0.032	0.028	0.024	0.0200	-259.96	103.12	change	0.900	-0.350	0.750	0.550	-0.200	-0.250	-3.600

## ◎ 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
2024-10-25	-9.50	-13.25	-17.25	-17.50	-3.75	-4.00	-4.25	-4.25	-0.25	-0.25	1.00	0.00	1.25	1.25	4.00	2.75
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
change	0.00	-0.25	-0.25	-0.50	-0.25	0.00	0.00	-0.25	0.00	-0.25	-0.50	-0.25	-0.50	-0.25	-0.75	-0.50

## ◎ 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
2024-10-25	-8.50	-13.00	-14.50	-1.50	-1.00	-1.00	0.50	0.50	4.50	0.00	4.00	4.00	8.00	4.00	-3.00	2.50
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
change	-3.00	-4.50	-5.00	-0.50	-1.00	-1.00	-0.50	-0.50	-0.50	0.00	0.00	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
2024-10-25	-72.50	-72.25	-69.75	-69.00	-69.00	-66.25	-65.00	2024-10-25	-11.50	-19.25	-7.75	1.75	1.00	-0.75	-13.00	-14.00
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
change	3.50	-0.75	-1.25	-1.75	-1.50	-1.25	-0.75	change	0.00	-0.25	-0.25	0.50	0.50	0.00	-3.25	-3.75

## ◎ 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	105.98	116.58	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	0.02	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	17.67				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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