

Tradition Market Summary

27-Aug-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-26	3.4125	3.3025	3.1925	3.0625	2.9750	2.8850	2.8575	2.8475	2.8425	2.8500	2.8600	2.8675	2.8750	2.8975	2.8900	2.8250
2024-08-23	3.4250	3.3175	3.2100	3.0900	3.0075	2.9175	2.8900	2.8800	2.8750	2.8850	2.8950	2.9025	2.9100	2.9350	2.9300	2.8650
change	-0.0125	-0.0150	-0.0175	-0.0275	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0350	-0.0350	-0.0350	-0.0350	-0.0375	-0.0400	-0.0400
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-26	2.6650	2.5150	2.4600	2.3900	2.2950	2.2500	2.2300	2.2450	2.2400	2.2000	2.1750	2.1700	2.1650	2.1350	2.0850	2.0450
2024-08-23	2.6650	2.5150	2.4950	2.4400	2.3500	2.3050	2.2850	2.3000	2.2950	2.2550	2.2300	2.2250	2.2200	2.1900	2.1400	2.1000
change	0.0000	0.0000	-0.0350	-0.0500	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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
2024-08-26	106.00	117.32	3.027	3.015	2.967	2.890	2.937	2.927	2.975	2.992	3.51	2698.01	766.79	1,326.80	919.91	-2270
2024-08-23	105.91	116.98	3.032	3.030	2.992	2.917	2.958	2.952	3.005	3.012	3.51	2701.69	773.26	1,338.80	920.97	-2370
change	0.09	0.34	-0.005	-0.015	-0.025	-0.027	-0.021	-0.025	-0.030	-0.020	0.00	-3.68	-6.47	-12.00	-1.06	100

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/CTB	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2024-08-26	3.938	3.748	3.669	3.820	4.110	7.1224	41,240.52	17,725.77	2024-08-26	16.550	0.800	-0.500	-7.950	-7.950	-10.000	-16.700
2024-08-23	3.909	3.719	3.642	3.795	4.086	7.1157	41,175.08	17,877.79	2024-08-23	17.800	1.550	0.050	-6.800	-7.200	-9.500	-14.700
change	0.029	0.029	0.027	0.025	0.024	0.0067	65.44	-152.02	change	-1.250	-0.750	-0.550	-1.150	-0.750	-0.500	-2.000

◎ IRS/CTB 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
2024-08-26	-13.00	-21.75	-30.75	-34.50	-8.75	-9.00	-11.75	-12.75	-2.75	-3.75	-3.50	-1.00	-0.75	0.25	2.75	2.50
2024-08-23	-12.00	-20.25	-29.25	-33.00	-8.25	-9.00	-11.75	-12.75	-2.75	-3.75	-3.25	-1.00	-0.50	0.50	3.00	2.50
change	-1.00	-1.50	-1.50	-1.50	-0.50	0.00	0.00	0.00	0.00	0.00	-0.25	0.00	-0.25	-0.25	-0.25	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
2024-08-26	-7.00	-16.50	-21.00	-4.50	-6.50	-5.00	-2.00	-0.50	-5.00	1.50	-3.00	-4.50	-8.00	-3.50	-3.00	-8.00
2024-08-23	-5.50	-14.50	-19.00	-4.50	-6.50	-5.00	-2.00	-0.50	-5.00	1.50	-3.00	-4.50	-8.00	-3.50	-3.00	-8.00
change	-1.50	-2.00	-2.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-08-26	-73.25	-68.00	-63.50	-62.75	-60.25	-65.00	-71.00	2024-08-26	-11.00	-22.00	-11.00	2.25	1.50	-0.75	-5.00	-6.50
2024-08-23	-71.50	-65.75	-61.25	-60.50	-58.00	-63.00	-69.00	2024-08-23	-10.75	-21.50	-10.75	2.50	2.00	-0.50	-4.50	-6.50
change	-1.75	-2.25	-2.25	-2.25	-2.25	-2.00	-2.00	change	-0.25	-0.50	-0.25	-0.25	-0.50	-0.25	-0.50	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	KTBI론가	105.95	117.25	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/저평가	0.05	0.07	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					
13.2	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.66	14.01	17.59					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	28/08/24	28/08/24	28/08/24	28/08/24	28/08/24	28/08/24	28/08/24	28/08/24
	maturity	28/08/25	27/02/26	28/08/26	30/08/27	28/08/28	28/08/29	28/08/31	28/08/34
CCS	value	29/08/24	29/08/24	29/08/24	29/08/24	29/08/24	29/08/24	29/08/24	29/08/24
	maturity	29/08/25	27/02/26	31/08/26	30/08/27	29/08/28	29/08/29	29/08/31	29/08/34

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Night Duty

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