

Tradition Market Summary

29-Aug-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-28	3.4050	3.2950	3.1900	3.0650	2.9800	2.9000	2.8850	2.8800	2.8800	2.8925	2.9075	2.9150	2.9250	2.9425	2.9300	2.8650
2024-08-27	3.4200	3.3150	3.2100	3.0850	3.0075	2.9300	2.9150	2.9100	2.9100	2.9200	2.9350	2.9425	2.9500	2.9675	2.9550	2.8900
change	-0.0150	-0.0200	-0.0200	-0.0200	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0275	-0.0275	-0.0275	-0.0250	-0.0250	-0.0250	-0.0250
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-08-28	2.6550	2.5050	2.4900	2.4200	2.3350	2.2900	2.2700	2.2850	2.2800	2.2400	2.2150	2.2100	2.2050	2.1750	2.1250	2.0850
2024-08-27	2.6700	2.5200	2.5050	2.4350	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	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-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
2024-08-28	105.89	116.55	3.032	3.040	2.990	2.915	2.961	2.972	3.050	3.056	3.52	2689.83	762.50	1,339.00	923.72	-2340
2024-08-27	105.85	116.41	3.040	3.055	3.005	2.935	2.980	2.988	3.607	3.060	3.52	2689.25	764.95	1,331.00	923.84	-2290
change	0.04	0.14	-0.008	-0.015	-0.015	-0.020	-0.019	-0.016	-0.557	-0.004	0.00	0.58	- 2.45	8.00	-0.12	-50

◎ 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
2024-08-28	3.867	3.727	3.664	3.839	4.128	7.1293	41,091.42	17,556.03	2024-08-28	15.800	-1.000	-1.500	-7.600	-9.200	-12.500	-19.100
2024-08-27	3.899	3.719	3.655	3.829	4.120	7.1192	41,250.50	17,754.82	2024-08-27	17.000	0.250	-0.500	-6.500	-7.800	-65.650	-17.000
change	-0.032	0.008	0.009	0.010	0.008	0.0101	- 159.08	- 198.79	change	-1.200	-1.250	-1.000	-1.100	-1.400	53.150	-2.100

◎ 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
2024-08-28	-12.50	-21.00	-29.00	-31.00	-8.50	-8.00	-9.50	-10.00	-1.50	-2.00	-0.75	-0.50	0.75	1.25	4.50	3.25
2024-08-27	-12.50	-20.25	-28.00	-30.00	-7.75	-7.75	-9.25	-9.75	-1.50	-2.00	-1.00	-0.50	0.50	1.00	4.00	3.00
change	0.00	-0.75	-1.00	-1.00	-0.75	-0.25	-0.25	-0.25	0.00	0.00	0.25	0.00	0.25	0.25	0.50	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
2024-08-28	-7.00	-15.50	-20.00	-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
2024-08-27	-7.00	-15.50	-20.00	-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	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	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
2024-08-28	-70.00	-64.50	-61.00	-61.50	-59.50	-65.25	-72.00	2024-08-28	-11.00	-21.50	-10.50	1.75	0.50	-1.25	-6.00	-6.50
2024-08-27	-70.50	-65.75	-62.50	-63.00	-61.00	-66.50	-73.00	2024-08-27	-10.50	-21.00	-10.50	1.75	0.50	-1.25	-6.00	-6.50
change	0.50	1.25	1.50	1.50	1.50	1.25	1.00	change	-0.50	-0.50	0.00	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	105.85	116.52	01월 11일	02월 22일	04월 12일	05월 23일		
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.6	고/저평	0.04	0.03	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	22.1	12.3	16.8	13.6	18.6	13.7	11.66	14.00	17.57						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	30/08/24	30/08/24	30/08/24	30/08/24	30/08/24	30/08/24	30/08/24	30/08/24
	maturity	29/08/25	27/02/26	31/08/26	31/08/27	31/08/28	31/08/29	29/08/31	31/08/34
CCS	value	03/09/24	03/09/24	03/09/24	03/09/24	03/09/24	03/09/24	03/09/24	03/09/24
	maturity	03/09/25	03/03/26	03/09/26	03/09/27	05/09/28	04/09/29	03/09/31	05/09/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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