

Tradition Market Summary

04-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-03	3.4100	3.3075	3.2050	3.0900	3.0175	2.9450	2.9150	2.9075	2.9025	2.9100	2.9200	2.9225	2.9350	2.9525	2.9450	2.8800
2024-09-02	3.4150	3.3125	3.2100	3.1000	3.0325	2.9600	2.9275	2.9200	2.9150	2.9250	2.9350	2.9375	2.9500	2.9675	2.9600	2.8950
change	-0.0050	-0.0050	-0.0050	-0.0100	-0.0150	-0.0150	-0.0125	-0.0125	-0.0125	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-03	2.6550	2.5050	2.5050	2.4550	2.3700	2.3500	2.3450	2.3600	2.3550	2.3200	2.3100	2.3050	2.3000	2.2700	2.2200	2.1800
2024-09-02	2.6550	2.5050	2.5250	2.4750	2.3900	2.3650	2.3500	2.3650	2.3600	2.3250	2.3150	2.3100	2.3050	2.2750	2.2250	2.1850
change	0.0000	0.0000	-0.0200	-0.0200	-0.0200	-0.0150	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2024-09-03	105.65	115.90	3.016	3.077	3.035	2.980	3.036	3.051	3.120	3.135	3.51	2664.63	760.37	1,341.40	921.17	-2280
2024-09-02	105.61	115.82	3.026	3.090	3.051	2.992	3.039	3.052	3.125	3.125	3.52	2681.00	769.21	1,338.40	911.60	-2260
change	0.04	0.08	-0.010	-0.013	-0.016	-0.012	-0.003	-0.001	-0.005	0.010	-0.01	-16.37	-	8.84	3.00	-20

◎ 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
2024-09-03	3.863	3.724	3.639	3.831	4.123	7.1184	40,936.93	17,136.30	2024-09-03	18.900	-1.750	-3.500	-12.100	-14.350	-18.500	-25.500
2024-08-30	3.919	3.782	3.708	3.909	4.201	7.0907	41,563.08	17,713.63	2024-09-02	18.400	-1.850	-3.200	-11.150	-13.200	-17.500	-23.000
change	-0.056	-0.058	-0.069	-0.078	-0.078	0.0277	- 626.15	- 577.33	change	0.500	0.100	-0.300	-0.950	-1.150	-1.000	-2.500

◎ 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
2024-09-03	-11.50	-18.75	-26.00	-29.75	-7.25	-7.25	-10.25	-11.00	-3.00	-3.75	-3.50	-0.75	-0.50	0.25	2.75	2.50
2024-09-02	-11.00	-17.75	-25.00	-29.00	-6.75	-7.25	-10.50	-11.25	-3.25	-4.00	-3.50	-0.75	-0.25	0.50	3.00	2.50
change	-0.50	-1.00	-1.00	-0.75	-0.50	0.00	0.25	0.25	0.25	0.25	0.00	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
2024-09-03	-5.00	-13.50	-15.50	-2.00	-2.50	-1.00	-0.50	1.00	-3.00	1.50	-2.50	-4.00	-6.00	-2.00	-3.00	-8.00
2024-09-02	-5.00	-13.50	-16.00	-2.50	-4.00	-2.50	-1.50	0.00	-4.00	1.50	-2.50	-4.00	-6.00	-2.00	-3.00	-8.00
change	0.00	0.00	0.50	0.50	1.50	1.50	1.00	1.00	1.00	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
2024-09-03	-70.00	-64.75	-59.50	-57.00	-54.75	-59.00	-63.50	2024-09-03	-10.25	-20.50	-10.25	1.75	1.00	-0.75	-5.50	-6.50
2024-09-02	-68.50	-64.25	-59.50	-57.75	-55.50	-60.00	-64.50	2024-09-02	-10.25	-20.50	-10.25	1.75	1.00	-0.75	-5.50	-6.50
change	-1.50	-0.50	0.00	0.75	0.75	1.00	1.00	change	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

(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	105.62	115.80	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/저평가	0.03	0.10	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	18.6	13.7	11.66	13.99	17.55						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	05/09/24	05/09/24	05/09/24	05/09/24	05/09/24	05/09/24	05/09/24	05/09/24
	maturity	05/09/25	05/03/26	07/09/26	06/09/27	05/09/28	05/09/29	05/09/31	05/09/34
CCS	value	06/09/24	06/09/24	06/09/24	06/09/24	06/09/24	06/09/24	06/09/24	06/09/24
	maturity	08/09/25	06/03/26	08/09/26	07/09/27	06/09/28	06/09/29	08/09/31	06/09/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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