

Tradition Market Summary

05-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-04	3.4000	3.2950	3.1875	3.0625	2.9800	2.8875	2.8550	2.8400	2.8350	2.8400	2.8500	2.8500	2.8600	2.8775	2.8700	2.8050
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
change	-0.0100	-0.0125	-0.0175	-0.0275	-0.0375	-0.0575	-0.0600	-0.0675	-0.0675	-0.0700	-0.0700	-0.0725	-0.0750	-0.0750	-0.0750	-0.0750
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-04	2.6550	2.5050	2.4800	2.4100	2.3350	2.3150	2.3100	2.3300	2.3250	2.2900	2.2800	2.2750	2.2700	2.2400	2.1900	2.1500
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
change	0.0000	0.0000	-0.0250	-0.0450	-0.0350	-0.0350	-0.0350	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2024-09-04	105.81	116.48	2.990	3.036	2.985	2.927	2.979	2.990	3.047	3.085	3.51	2580.80	731.75	1,342.20	929.67	-2230
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
change	0.16	0.58	-0.026	-0.041	-0.050	-0.053	-0.057	-0.061	-0.073	-0.050	0.00	-83.83	-	0.80	8.50	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
2024-09-04	3.766	3.632	3.556	3.757	4.060	7.1105	40,974.97	17,084.30	2024-09-04	19.750	-0.500	-3.950	-12.400	-15.000	-18.700	-28.000
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
change	-0.097	-0.092	-0.083	-0.074	-0.063	-0.0079	38.04	-	change	0.850	1.250	-0.450	-0.300	-0.650	-0.200	-2.500

◎ 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
2024-09-04	-12.50	-20.75	-30.00	-34.75	-8.25	-9.25	-12.50	-14.00	-3.25	-4.75	-4.75	-1.50	-1.50	0.00	2.00	2.00
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
change	-1.00	-2.00	-4.00	-5.00	-1.00	-2.00	-2.25	-3.00	-0.25	-1.00	-1.25	-0.75	-1.00	-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
2024-09-04	-7.00	-14.50	-16.50	-2.00	-2.50	-0.50	-0.50	1.50	-2.50	2.00	-2.00	-4.00	-6.00	-2.00	-3.00	-8.00
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
change	-2.00	-1.00	-1.00	0.00	0.00	0.50	0.00	0.50	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
2024-09-04	-70.75	-64.50	-57.25	-54.50	-51.00	-55.00	-59.00	2024-09-04	-10.50	-21.25	-10.75	1.75	1.00	-0.75	-5.50	-6.50
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
change	-0.75	0.25	2.25	2.50	3.75	4.00	4.50	change	-0.25	-0.75	-0.50	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	105.78	116.45	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	0.03	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					
13.2	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.67	14.02	17.61					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	07/09/26	06/09/27	06/09/28	06/09/29	08/09/31	06/09/34
CCS	value	09/09/24	09/09/24	09/09/24	09/09/24	09/09/24	09/09/24	09/09/24	09/09/24
	maturity	09/09/25	09/03/26	09/09/26	09/09/27	11/09/28	10/09/29	09/09/31	11/09/34

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◎ Bloomberg : TRKW

Night Duty

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