

Tradition Market Summary

06-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-05	3.3925	3.2875	3.1775	3.0475	2.9575	2.8675	2.8375	2.8250	2.8225	2.8275	2.8375	2.8375	2.8500	2.8675	2.8600	2.7950
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
change	-0.0075	-0.0075	-0.0100	-0.0150	-0.0225	-0.0200	-0.0175	-0.0150	-0.0125	-0.0125	-0.0125	-0.0125	-0.0100	-0.0100	-0.0100	-0.0100
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-05	2.6650	2.5150	2.4300	2.3600	2.2850	2.2650	2.2600	2.2850	2.2800	2.2450	2.2350	2.2300	2.2250	2.1950	2.1450	2.1050
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
change	0.0100	0.0100	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
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
2024-09-05	105.86	116.62	2.976	3.023	2.967	2.910	2.960	2.972	3.032	3.070	3.51	2575.50	725.28	1,335.90	930.80	-2160
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
change	0.05	0.14	-0.014	-0.013	-0.018	-0.017	-0.019	-0.018	-0.015	-0.015	0.00	-5.30	-	6.47	-	6.30

◎ 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
2024-09-05	3.739	3.605	3.535	3.725	4.019	7.0881	40,755.75	17,127.66	2024-09-05	20.150	-0.950	-4.250	-12.250	-14.700	-18.200	-27.500
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
change	-0.027	-0.027	-0.021	-0.032	-0.041	-0.0224	-	219.22	change	0.400	-0.450	-0.300	0.150	0.300	0.500	0.500

◎ 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
2024-09-05	-13.00	-22.00	-31.00	-35.25	-9.00	-9.00	-12.00	-13.25	-3.00	-4.25	-4.00	-1.25	-1.00	0.25	2.50	2.25
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
change	-0.50	-1.25	-1.00	-0.50	-0.75	0.25	0.50	0.75	0.25	0.50	0.75	0.25	0.50	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
2024-09-05	-7.00	-14.50	-16.50	-2.00	-2.50	0.00	-0.50	2.00	-2.00	2.50	-1.50	-4.00	-6.00	-2.00	-3.00	-8.00
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
change	0.00	0.00	0.00	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
2024-09-05	-74.75	-67.25	-60.25	-57.75	-54.00	-58.25	-62.50	2024-09-05	-10.50	-21.50	-11.00	1.75	1.00	-0.75	-5.50	-6.50
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
change	-4.00	-2.75	-3.00	-3.25	-3.00	-3.25	-3.50	change	0.00	-0.25	-0.25	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	105.83	116.58	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	0.04	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	17.62					

◎ Deal-slip DATE (not for ND IRS)

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

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◎ Bloomberg : TRKW

Night Duty

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