

Tradition Market Summary

09-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-06	3.3925	3.2700	3.1500	3.0175	2.9250	2.8400	2.8050	2.7875	2.7850	2.7875	2.7975	2.7975	2.8075	2.8250	2.8175	2.7525
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
change	0.0000	-0.0175	-0.0275	-0.0300	-0.0325	-0.0275	-0.0325	-0.0375	-0.0375	-0.0400	-0.0400	-0.0400	-0.0425	-0.0425	-0.0425	-0.0425
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-06	2.6600	2.5100	2.4250	2.3500	2.2450	2.2100	2.2100	2.2300	2.2250	2.1950	2.1900	2.1850	2.1800	2.1500	2.1000	2.0600
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
change	-0.0050	-0.0050	-0.0050	-0.0100	-0.0400	-0.0550	-0.0500	-0.0550	-0.0550	-0.0500	-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
2024-09-06	105.95	116.99	2.954	3.000	2.945	2.880	2.925	2.930	2.987	3.010	3.51	2544.28	706.59	1,339.90	941.19	-2130
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
change	0.09	0.37	-0.022	-0.023	-0.022	-0.030	-0.035	-0.042	-0.045	-0.060	0.00	-31.22	-	4.00	10.39	30

◎ 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
2024-09-06	3.654	3.533	3.496	3.716	4.024	7.0995	40,345.41	16,690.83	2024-09-06	19.600	-2.000	-4.000	-12.000	-14.250	-17.950	-25.750
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
change	-0.085	-0.072	-0.039	-0.009	0.005	0.0114	- 410.34	- 436.83	change	-0.550	-1.050	0.250	0.250	0.450	0.250	1.750

◎ 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
2024-09-06	-13.25	-22.50	-31.00	-36.25	-9.25	-8.50	-12.00	-13.75	-3.50	-5.25	-5.25	-1.75	-1.75	0.00	2.00	2.00
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
change	-0.25	-0.50	0.00	-1.00	-0.25	0.50	0.00	-0.50	-0.50	-1.00	-1.25	-0.50	-0.75	-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
2024-09-06	-7.50	-18.00	-21.50	-3.50	-3.50	-1.50	0.00	2.00	-1.50	2.00	-1.50	-3.50	-5.00	-1.50	-3.00	-8.00
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
change	-0.50	-3.50	-5.00	-1.50	-1.00	-1.50	0.50	0.00	0.50	-0.50	0.00	0.50	1.00	0.50	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
2024-09-06	-72.50	-68.00	-63.00	-59.50	-55.75	-59.25	-62.75	2024-09-06	-12.25	-24.25	-12.00	1.75	1.00	-0.75	-5.50	-6.50
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
change	2.25	-0.75	-2.75	-1.75	-1.75	-1.00	-0.25	change	-1.75	-2.75	-1.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ 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	105.91	116.99	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/저평	0.04	0.00	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	14.03	17.65	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	11/09/24	11/09/24	11/09/24	11/09/24	11/09/24	11/09/24	11/09/24	11/09/24
	maturity	11/09/25	11/03/26	11/09/26	13/09/27	11/09/28	11/09/29	11/09/31	11/09/34

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1/ TRADKRW3(NDS)/ TRADKRW4(KOFR)

◎ Bloomberg : TRKW

Night Duty

Y.C Yoon