

Tradition Market Summary

11-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-10	3.3975	3.2750	3.1525	3.0150	2.9325	2.8525	2.8200	2.8050	2.8050	2.8125	2.8250	2.8275	2.8375	2.8550	2.8475	2.7825
2024-09-09	3.4025	3.2800	3.1600	3.0275	2.9425	2.8600	2.8300	2.8175	2.8175	2.8250	2.8375	2.8400	2.8525	2.8700	2.8625	2.7975
change	-0.0050	-0.0050	-0.0075	-0.0125	-0.0100	-0.0075	-0.0100	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125	-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
2024-09-10	2.6600	2.5100	2.4200	2.3150	2.2200	2.1950	2.1900	2.1950	2.1950	2.1700	2.1650	2.1650	2.1650	2.1350	2.0850	2.0450
2024-09-09	2.6600	2.5100	2.4100	2.3350	2.2300	2.2150	2.2150	2.2400	2.2400	2.2150	2.2100	2.2100	2.2100	2.1800	2.1300	2.0900
change	0.0000	0.0000	0.0100	-0.0200	-0.0100	-0.0200	-0.0250	-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
2024-09-10	105.89	116.82	2.906	3.001	2.957	2.875	2.942	2.907	3.007	2.924	3.51	2523.43	706.20	1,343.70	944.11	-2130
2024-09-09	105.88	116.59	2.932	3.012	2.957	2.895	2.954	2.960	3.030	3.045	3.51	2535.93	714.46	1,339.80	937.61	-2100
change	0.01	0.23	-0.026	-0.011	0.000	-0.020	-0.012	-0.053	-0.023	-0.121	0.00	-12.50	-	8.26	3.90	-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
2024-09-10	3.596	3.459	3.423	3.640	3.955	7.1349	40,736.96	17,025.88	2024-09-10	24.650	-2.450	-2.250	-12.200	-10.200	-16.950	-14.150
2024-09-09	3.671	3.536	3.489	3.702	4.003	7.1189	40,829.59	16,884.61	2024-09-09	22.800	-1.450	-3.500	-12.400	-14.250	-17.750	-24.750
change	-0.075	-0.077	-0.066	-0.062	-0.048	0.0160	-92.63	141.27	change	1.850	-1.000	1.250	0.200	4.050	0.800	10.600

◎ 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
2024-09-10	-13.75	-22.00	-30.00	-34.75	-8.25	-8.00	-11.25	-12.75	-3.25	-4.75	-4.00	-1.50	-0.75	0.75	3.25	2.50
2024-09-09	-13.25	-21.75	-30.00	-34.25	-8.50	-8.25	-11.25	-12.50	-3.00	-4.25	-3.50	-1.25	-0.50	0.75	3.50	2.75
change	-0.50	-0.25	0.00	-0.50	0.25	0.25	0.00	-0.25	-0.25	-0.50	-0.50	-0.25	-0.25	0.00	-0.25	-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
2024-09-10	-10.50	-20.00	-22.50	-2.50	-3.00	-2.50	-0.50	0.00	-2.50	0.50	-2.00	-2.50	-3.00	-0.50	-3.00	-8.00
2024-09-09	-7.50	-18.00	-19.50	-1.50	-1.50	1.00	0.00	2.50	0.00	2.50	0.00	-2.50	-3.00	-0.50	-3.00	-8.00
change	-3.00	-2.00	-3.00	-1.00	-1.50	-3.50	-0.50	-2.50	-2.50	-2.00	-2.00	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
2024-09-10	-73.25	-71.25	-65.75	-63.00	-61.00	-64.25	-67.25	2024-09-10	-12.25	-24.50	-12.25	1.75	1.00	-0.75	-5.50	-6.50
2024-09-09	-75.00	-71.25	-64.50	-61.50	-57.75	-61.00	-64.25	2024-09-09	-12.25	-24.25	-12.00	1.75	1.00	-0.75	-5.50	-6.50
change	1.75	0.00	-1.25	-1.50	-3.25	-3.25	-3.00	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	105.87	116.79	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	0.02	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	17.63					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	12/09/24	12/09/24	12/09/24	12/09/24	12/09/24	12/09/24	12/09/24	12/09/24
	maturity	12/09/25	12/03/26	14/09/26	13/09/27	12/09/28	12/09/29	12/09/31	12/09/34
CCS	value	13/09/24	13/09/24	13/09/24	13/09/24	13/09/24	13/09/24	13/09/24	13/09/24
	maturity	15/09/25	13/03/26	14/09/26	13/09/27	13/09/28	13/09/29	15/09/31	13/09/34

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◎ Bloomberg : TRKW

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