

Tradition Market Summary

12-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-11	3.3975	3.2700	3.1400	2.9875	2.8925	2.8025	2.7650	2.7475	2.7450	2.7525	2.7650	2.7675	2.7775	2.7950	2.7825	2.7175
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
change	0.0000	-0.0050	-0.0125	-0.0275	-0.0400	-0.0500	-0.0550	-0.0575	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0650	-0.0650
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-11	2.6650	2.5150	2.3700	2.2650	2.1650	2.1400	2.1500	2.1550	2.1550	2.1300	2.1250	2.1250	2.1250	2.0950	2.0450	2.0050
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
change	0.0050	0.0050	-0.0500	-0.0500	-0.0550	-0.0550	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400	-0.0400
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
2024-09-11	106.02	117.43	2.883	2.962	2.920	2.815	2.895	2.846	2.937	2.855	3.51	2513.37	709.42	1,339.00	941.33	-2020
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
change	0.13	0.61	-0.023	-0.039	-0.037	-0.060	-0.047	-0.061	-0.070	-0.069	0.00	-10.06	3.22	-4.70	-2.78	110

◎ 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
2024-09-11	3.650	3.470	3.452	3.661	3.973	7.1247	40,861.71	17,395.53	2024-09-11	25.700	-2.750	-1.250	-13.000	-9.850	-15.950	-13.750
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
change	0.054	0.011	0.029	0.021	0.018	-0.0102	124.75	369.65	change	1.050	-0.300	1.000	-0.800	0.350	1.000	0.400

◎ 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
2024-09-11	-15.25	-24.75	-33.75	-39.25	-9.50	-9.00	-12.75	-14.50	-3.75	-5.50	-5.00	-1.75	-1.25	0.50	3.00	2.50
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
change	-1.50	-2.75	-3.75	-4.50	-1.25	-1.00	-1.50	-1.75	-0.50	-0.75	-1.00	-0.25	-0.50	-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
2024-09-11	-10.50	-20.50	-23.00	-2.50	-1.50	-1.00	1.00	1.50	-1.00	0.50	-2.00	-2.50	-3.00	-0.50	-3.00	-8.00
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
change	0.00	-0.50	-0.50	0.00	1.50	1.50	1.50	1.50	1.50	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
2024-09-11	-77.00	-72.75	-66.25	-61.50	-59.25	-62.25	-65.25	2024-09-11	-12.75	-25.75	-13.00	1.75	0.50	-1.25	-6.00	-6.50
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
change	-3.75	-1.50	-0.50	1.50	1.75	2.00	2.00	change	-0.50	-1.25	-0.75	0.00	-0.50	-0.50	-0.50	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	KTBI론가	106.01	117.41	01월 11일	02월 22일	04월 12일	05월 23일	
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.8	고/저평가	0.01	0.02	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	11.68	14.05	17.68					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	19/09/24	19/09/24	19/09/24	19/09/24	19/09/24	19/09/24	19/09/24	19/09/24
	maturity	19/09/25	19/03/26	21/09/26	20/09/27	19/09/28	19/09/29	19/09/31	19/09/34

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Night Duty

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