

Tradition Market Summary

13-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-12	3.4225	3.2950	3.1675	3.0200	2.9300	2.8400	2.8125	2.7950	2.7900	2.7900	2.7950	2.7950	2.8050	2.8225	2.8100	2.7450
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
change	0.0250	0.0250	0.0275	0.0325	0.0375	0.0375	0.0475	0.0475	0.0450	0.0375	0.0300	0.0275	0.0275	0.0275	0.0275	0.0275
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-12	2.6650	2.5150	2.4000	2.2900	2.1850	2.1650	2.1850	2.1900	2.1900	2.1650	2.1600	2.1600	2.1600	2.1300	2.0800	2.0400
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
change	0.0000	0.0000	0.0300	0.0250	0.0200	0.0250	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350	0.0350
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
2024-09-12	105.90	117.15	2.899	2.995	2.960	2.867	2.940	2.895	2.970	2.853	3.51	2572.09	731.03	1,338.70	943.99	-2090
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
change	-0.12	-0.28	0.016	0.033	0.040	0.052	0.045	0.049	0.033	-0.002	0.00	58.72	21.61	-0.30	2.66	-70

◎ 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
2024-09-12	3.648	3.486	3.471	3.680	3.994	7.1178	41,096.77	17,569.68	2024-09-12	26.850	-3.000	-2.700	-12.750	-10.000	-16.500	-10.800
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
change	-0.002	0.016	0.019	0.019	0.021	-0.0069	235.06	174.15	change	1.150	-0.250	-1.450	0.250	-0.150	-0.550	2.950

◎ 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
2024-09-12	-14.75	-23.75	-32.75	-37.25	-9.00	-9.00	-11.75	-13.50	-2.75	-4.50	-5.00	-1.75	-2.25	-0.50	1.00	1.50
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
change	0.50	1.00	1.00	2.00	0.50	0.00	1.00	1.00	1.00	1.00	0.00	0.00	-1.00	-1.00	-2.00	-1.00

◎ 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
2024-09-12	-11.00	-21.50	-23.50	-2.00	0.00	0.50	2.00	2.50	0.00	0.50	-2.00	-2.50	-3.00	-0.50	-3.00	-8.00
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
change	-0.50	-1.00	-0.50	0.50	1.50	1.50	1.00	1.00	1.00	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
2024-09-12	-76.75	-74.50	-67.50	-62.75	-60.50	-62.50	-64.50	2024-09-12	-12.75	-25.50	-12.75	1.75	0.50	-1.25	-6.00	-6.50
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
change	0.25	-1.75	-1.25	-1.25	-1.25	-0.25	0.75	change	0.00	0.25	0.25	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	105.85	117.15	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	0.05	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	14.04	17.66	◎ Staff				Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	20/09/24	20/09/24	20/09/24	20/09/24	20/09/24	20/09/24	20/09/24	20/09/24
	maturity	22/09/25	20/03/26	21/09/26	20/09/27	20/09/28	20/09/29	22/09/31	20/09/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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