

Tradition Market Summary

19-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-13	3.4025	3.2775	3.1475	2.9875	2.8825	2.7900	2.7600	2.7450	2.7425	2.7425	2.7500	2.7500	2.7600	2.7775	2.7650	2.7000
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
change	-0.0200	-0.0175	-0.0200	-0.0325	-0.0475	-0.0500	-0.0525	-0.0500	-0.0475	-0.0475	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-13	2.6650	2.5150	2.3650	2.2550	2.1600	2.1400	2.1650	2.1650	2.1650	2.1650	2.1650	2.1650	2.1650	2.1350	2.0850	2.0450
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
change	0.0000	0.0000	-0.0350	-0.0350	-0.0250	-0.0250	-0.0200	-0.0250	-0.0250	0.0000	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
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
2024-09-13	106.36	118.00	2.871	2.952	2.910	2.820	2.880	2.830	2.927	2.820	3.53	2575.41	733.20	1,329.50	945.12	-1980
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
change	0.46	0.85	-0.028	-0.043	-0.050	-0.047	-0.060	-0.065	-0.043	-0.033	0.02	3.32	2.17	- 9.20	1.13	110

◎ US Market Close

◎ IRS/KTB Spread

	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
2024-09-18	3.628	3.500	3.493	3.713	4.031	7.0913	41,503.10	17,573.30	2024-09-13	27.650	-2.750	-3.000	-12.000	-8.500	-16.700	-12.000
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
change	-0.020	0.014	0.022	0.033	0.037	-0.0265	406.33	3.62	change	0.800	0.250	-0.300	0.750	1.500	-0.200	-1.200

◎ 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
2024-09-13	-16.00	-26.50	-35.75	-40.25	-10.50	-9.25	-12.25	-13.75	-3.00	-4.50	-4.75	-1.50	-1.75	-0.25	1.50	1.75
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
change	-1.25	-2.75	-3.00	-3.00	-1.50	-0.25	-0.50	-0.25	-0.25	0.00	0.25	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
2024-09-13	-11.00	-20.50	-22.50	-2.00	0.50	0.50	2.50	2.50	2.50	0.00	0.00	0.00	0.00	0.00	-3.00	-8.00
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
change	0.00	1.00	1.00	0.00	0.50	0.00	0.50	0.00	2.50	-0.50	2.00	2.50	3.00	0.50	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2024-09-13	-78.25	-72.25	-65.00	-59.50	-58.00	-57.75	-59.50	2024-09-13	-12.50	-25.50	-13.00	1.75	0.50	-1.25	-6.00	-6.50
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
change	-1.50	2.25	2.50	3.25	2.50	4.75	5.00	change	0.25	0.00	-0.25	0.00	0.00	0.00	0.00	0.00

◎ Duration (vard)

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.8	고/저평가	0.05	0.03
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	17.69

2024 BoK Monetary Committee Schedule

01월 11일	02월 22일	04월 12일	05월 23일
07월 11일	08월 22일	10월 11일	11월 28일

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	23/09/24	23/09/24	23/09/24	23/09/24	23/09/24	23/09/24	23/09/24	23/09/24
	maturity	23/09/25	23/03/26	23/09/26	23/09/27	25/09/28	25/09/29	23/09/31	25/09/34

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