

Tradition Market Summary

20-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-19	3.4100	3.2800	3.1475	2.9900	2.8850	2.7950	2.7700	2.7650	2.7625	2.7700	2.7800	2.7850	2.7950	2.8125	2.8000	2.7100
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
change	0.0075	0.0025	0.0000	0.0025	0.0025	0.0050	0.0100	0.0200	0.0200	0.0275	0.0300	0.0350	0.0350	0.0350	0.0350	0.0100
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-19	2.6500	2.5000	2.3700	2.2650	2.1700	2.1500	2.1800	2.1800	2.1800	2.1800	2.1800	2.1800	2.1900	2.1600	2.1100	2.0700
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
change	-0.0150	-0.0150	0.0050	0.0100	0.0100	0.0100	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0250	0.0250	0.0250	0.0250
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
2024-09-19	106.32	117.55	2.872	2.953	2.910	2.835	2.900	2.854	2.968	2.901	3.53	2580.80	739.51	1,329.00	933.07	-1930
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
change	-0.04	-0.45	0.001	0.001	0.000	0.015	0.020	0.024	0.041	0.081	0.00	5.39	6.31	-0.50	-12.05	50

◎ 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
2024-09-19	3.588	3.473	3.486	3.719	4.054	7.0715	42,025.19	18,013.98	2024-09-19	27.550	-2.500	-4.000	-13.000	-8.900	-17.300	-19.100
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
change	-0.040	-0.027	-0.007	0.006	0.023	-0.0198	522.09	440.68	change	-0.100	0.250	-1.000	-1.000	-0.400	-0.600	-7.100

◎ 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
2024-09-19	-15.75	-26.25	-35.25	-38.25	-10.50	-9.00	-11.50	-12.00	-2.50	-3.00	-2.50	-0.50	0.00	0.50	3.00	2.50
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
change	0.25	0.25	0.50	2.00	0.00	0.25	0.75	1.75	0.50	1.50	2.25	1.00	1.75	0.75	1.50	0.75

◎ 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
2024-09-19	-10.50	-20.00	-22.00	-2.00	1.00	1.00	3.00	3.00	3.00	0.00	0.00	0.00	1.00	1.00	-3.00	-8.00
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
change	0.50	0.50	0.50	0.00	0.50	0.50	0.50	0.50	0.50	0.00	0.00	0.00	1.00	1.00	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
2024-09-19	-77.75	-71.50	-64.50	-59.00	-58.50	-59.00	-60.50	2024-09-19	-13.00	-26.25	-13.25	1.75	0.50	-1.25	-8.50	-9.00
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
change	0.50	0.75	0.50	0.50	-0.50	-1.25	-1.00	change	-0.50	-0.75	-0.25	0.00	0.00	0.00	-2.50	-2.50

◎ 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/저평	0.05	0.01
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	14.04	17.71

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	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
CCS	value	24/09/24	24/09/24	24/09/24	24/09/24	24/09/24	24/09/24	24/09/24	24/09/24
	maturity	24/09/25	24/03/26	28/09/26	24/09/27	25/09/28	25/09/29	24/09/31	25/09/34

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