

Tradition Market Summary

23-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-20	3.4050	3.2675	3.1325	2.9700	2.8800	2.8000	2.7775	2.7725	2.7700	2.7800	2.7900	2.7950	2.8050	2.8225	2.8100	2.7200
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
change	-0.0050	-0.0125	-0.0150	-0.0200	-0.0050	0.0050	0.0075	0.0075	0.0075	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-20	2.6200	2.4700	2.3400	2.2600	2.1850	2.1700	2.2050	2.2050	2.2050	2.2050	2.2050	2.2050	2.2150	2.1850	2.1350	2.0950
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
change	-0.0300	-0.0300	-0.0300	-0.0050	0.0150	0.0200	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	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
2024-09-20	106.32	117.35	2.864	2.945	2.900	2.837	2.909	2.870	2.992	2.911	3.53	2593.37	748.33	1,329.10	929.46	-1930
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
change	0.00	-0.20	-0.008	-0.008	-0.010	0.002	0.009	0.016	0.024	0.010	0.00	12.57	8.82	0.10	-3.61	0

◎ 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
2024-09-20	3.597	3.482	3.500	3.741	4.083	7.0439	42,063.36	17,948.32	2024-09-20	26.850	-2.000	-3.700	-13.150	-9.750	-18.700	-19.100
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
change	0.009	0.009	0.014	0.022	0.029	-0.0276	38.17	-65.66	change	-0.700	0.500	0.300	-0.150	-0.850	-1.400	0.000

◎ 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
2024-09-20	-16.25	-25.25	-33.25	-36.00	-9.00	-8.00	-10.25	-10.75	-2.25	-2.75	-2.00	-0.50	0.25	0.75	3.25	2.50
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
change	-0.50	1.00	2.00	2.25	1.50	1.00	1.25	1.25	0.25	0.25	0.50	0.00	0.25	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
2024-09-20	-8.00	-15.50	-17.00	-1.50	2.00	2.00	3.50	3.50	3.50	0.00	0.00	0.00	1.00	1.00	-3.00	-8.00
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
change	2.50	4.50	5.00	0.50	1.00	1.00	0.50	0.50	0.50	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
2024-09-20	-79.25	-69.50	-63.00	-57.25	-56.75	-57.50	-59.00	2024-09-20	-13.75	-27.25	-13.50	1.75	0.50	-1.25	-8.50	-9.00
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
change	-1.50	2.00	1.50	1.75	1.75	1.50	1.50	change	-0.75	-1.00	-0.25	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ Duration (yard)									3yr	10yr	2024 BoK Monetary Committee Schedule				
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTBI론가	106.24	117.32	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	0.08	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	14.04	17.70	◎ Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

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

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

◎ Bloomberg : TRKW

Night Duty

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