

Tradition Market Summary

24-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-23	3.4000	3.2625	3.1300	2.9725	2.9000	2.8275	2.8100	2.8025	2.8000	2.8100	2.8200	2.8250	2.8350	2.8525	2.8400	2.7500
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
change	-0.0050	-0.0050	-0.0025	0.0025	0.0200	0.0275	0.0325	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300	0.0300
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-23	2.6150	2.4650	2.3450	2.2650	2.2050	2.2100	2.2550	2.2550	2.2550	2.2550	2.2550	2.2550	2.2650	2.2350	2.1850	2.1450
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
change	-0.0050	-0.0050	0.0050	0.0050	0.0200	0.0400	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500	0.0500
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
2024-09-23	106.23	117.09	2.865	2.948	2.920	2.860	2.935	2.902	3.025	2.940	3.53	2602.01	755.12	1,335.90	929.92	-1920
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
change	-0.09	-0.26	0.001	0.003	0.020	0.023	0.026	0.032	0.033	0.029	0.00	8.64	6.79	6.80	0.46	10

◎ 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
2024-09-23	3.587	3.483	3.506	3.751	4.096	7.0603	42,124.65	17,974.27	2024-09-23	26.500	-2.000	-3.250	-12.500	-9.950	-19.000	-19.000
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
change	-0.010	0.001	0.006	0.010	0.013	0.0164	61.29	25.95	change	-0.350	0.000	0.450	0.650	-0.200	-0.300	0.100

◎ 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
2024-09-23	-15.75	-23.00	-30.25	-32.75	-7.25	-7.25	-9.00	-9.75	-1.75	-2.50	-1.75	-0.75	0.00	0.75	3.25	2.50
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
change	0.50	2.25	3.00	3.25	1.75	0.75	1.25	1.00	0.50	0.25	0.25	-0.25	-0.25	0.00	0.00	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
2024-09-23	-8.00	-14.00	-13.50	0.50	5.00	5.00	4.50	4.50	4.50	0.00	0.00	0.00	1.00	1.00	-3.00	-8.00
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
change	0.00	1.50	3.50	2.00	3.00	3.00	1.00	1.00	1.00	0.00	0.00	0.00	0.00	0.00	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
2024-09-23	-78.50	-69.50	-61.75	-55.50	-54.75	-55.50	-57.00	2024-09-23	-13.75	-27.00	-13.25	1.75	0.50	-1.25	-8.50	-9.00
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
change	0.75	0.00	1.25	1.75	2.00	2.00	2.00	change	0.00	0.25	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	32.7	고/저평	0.06	0.10
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	14.03	17.68

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

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