

Tradition Market Summary

25-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-24	3.3925	3.2525	3.1150	2.9675	2.8975	2.8300	2.8175	2.8150	2.8125	2.8225	2.8325	2.8400	2.8500	2.8675	2.8550	2.7650
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
change	-0.0075	-0.0100	-0.0150	-0.0050	-0.0025	0.0025	0.0075	0.0125	0.0125	0.0125	0.0125	0.0150	0.0150	0.0150	0.0150	0.0150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-24	2.6100	2.4600	2.3300	2.2500	2.2050	2.2100	2.2550	2.2550	2.2550	2.2550	2.2550	2.2550	2.2650	2.2350	2.1950	2.1550
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
change	-0.0050	-0.0050	-0.0150	-0.0150	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0100	0.0100
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
2024-09-24	106.23	117.00	2.860	2.938	2.915	2.860	2.941	2.910	3.032	2.949	3.53	2631.68	767.35	1,334.90	928.23	-1950
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
change	0.00	-0.09	-0.005	-0.010	-0.005	0.000	0.006	0.008	0.007	0.009	0.00	29.67	12.23	-1.00	-1.69	-30

◎ US Market Close

	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
2024-09-24	3.540	3.442	3.472	3.732	4.086	7.0071	42,208.22	18,074.52	2024-09-24	25.500	-1.750	-3.000	-12.350	-9.500	-18.200	-18.400
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
change	-0.047	-0.041	-0.034	-0.019	-0.010	-0.0532	83.57	100.25	change	-1.000	0.250	0.250	0.150	0.450	0.800	0.600

◎ IRS/KTB 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
2024-09-24	-14.75	-21.75	-28.50	-30.00	-7.00	-6.75	-8.00	-8.25	-1.25	-1.50	-0.75	-0.25	0.50	0.75	3.50	2.75
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
change	1.00	1.25	1.75	2.75	0.25	0.50	1.00	1.50	0.50	1.00	1.00	0.50	0.50	0.00	0.25	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
2024-09-24	-8.00	-12.50	-12.00	0.50	5.00	5.00	4.50	4.50	4.50	0.00	0.00	0.00	1.00	1.00	-3.00	-7.00
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
change	0.00	1.50	1.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.00

◎ 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
2024-09-24	-78.50	-69.25	-62.00	-56.25	-56.00	-56.75	-58.50	2024-09-24	-14.00	-27.75	-13.75	1.75	0.50	-1.25	-8.50	-9.00
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
change	0.00	0.25	-0.25	-0.75	-1.25	-1.25	-1.50	change	-0.25	-0.75	-0.50	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	KT비론가	106.16	116.92	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	0.07	0.08	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	14.03	17.66	© Staff			Night Duty	

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	27/09/24	27/09/24	27/09/24	27/09/24	27/09/24	27/09/24	27/09/24	27/09/24
	maturity	29/09/25	27/03/26	28/06/26	27/09/27	27/09/28	27/09/29	29/09/31	29/09/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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