

Tradition Market Summary

26-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-25	3.3850	3.2175	3.0800	2.9350	2.8600	2.7950	2.7825	2.7825	2.7800	2.7900	2.8000	2.8075	2.8200	2.8375	2.8300	2.7400
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
change	-0.0075	-0.0350	-0.0350	-0.0325	-0.0375	-0.0350	-0.0350	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325	-0.0300	-0.0300	-0.0250	-0.0250
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-25	2.6100	2.4600	2.3050	2.2350	2.1800	2.1950	2.2400	2.2400	2.2400	2.2400	2.2400	2.2400	2.2500	2.2200	2.1800	2.1400
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
change	0.0000	0.0000	-0.0250	-0.0150	-0.0250	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2024-09-25	106.37	117.35	2.839	2.899	2.875	2.812	2.904	2.875	2.997	2.930	3.53	2596.32	759.30	1,331.00	924.35	-1870
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
change	0.14	0.35	-0.021	-0.039	-0.040	-0.048	-0.037	-0.035	-0.035	-0.019	0.00	-35.36	-	8.05	-3.88	80

◎ 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
2024-09-25	3.561	3.493	3.529	3.791	4.145	7.0329	41,914.75	18,082.21	2024-09-25	24.100	-1.500	-1.700	-12.150	-9.250	-17.700	-19.000
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
change	0.021	0.051	0.057	0.059	0.059	0.0258	-293.47	7.69	change	-1.400	0.250	1.300	0.200	0.250	0.500	-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
2024-09-25	-14.50	-22.00	-28.50	-29.75	-7.50	-6.50	-7.75	-7.75	-1.25	-1.25	-0.50	0.00	0.75	0.75	3.75	3.00
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
change	0.25	-0.25	0.00	0.25	-0.50	0.25	0.25	0.50	0.00	0.25	0.25	0.25	0.25	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
2024-09-25	-7.00	-12.50	-11.00	1.50	6.00	6.00	4.50	4.50	4.50	0.00	0.00	0.00	1.00	1.00	-3.00	-7.00
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
change	1.00	0.00	1.00	1.00	1.00	1.00	0.00	0.00	0.00	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
2024-09-25	-77.50	-68.00	-60.00	-54.25	-54.25	-55.00	-57.00	2024-09-25	-16.75	-30.50	-13.75	1.75	1.00	-0.75	-8.00	-9.00
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
change	1.00	1.25	2.00	2.00	1.75	1.75	1.50	change	-2.75	-2.75	0.00	0.00	0.50	0.50	0.50	0.00

◎ Duration

							(vard)		3yr	10yr	2024 BoK Monetary Committee Schedule				
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTBI론가	106.29	117.27	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/저평가	0.08	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	17.68					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	28/09/26	27/09/27	27/09/28	27/09/29	29/09/31	29/09/34
CCS	value	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
	maturity	30/09/25	31/03/26	30/09/26	30/09/27	29/09/28	28/09/29	29/09/31	29/09/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

J.W Shim