

Tradition Market Summary

27-Sep-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-26	3.3775	3.2050	3.0650	2.9275	2.8475	2.7900	2.7825	2.7850	2.7875	2.7975	2.8050	2.8150	2.8275	2.8450	2.8375	2.7525
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
change	-0.0075	-0.0125	-0.0150	-0.0075	-0.0125	-0.0050	0.0000	0.0025	0.0075	0.0075	0.0050	0.0075	0.0075	0.0075	0.0075	0.0125
on/off (nd)																
CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-26	2.6050	2.4550	2.3000	2.2150	2.1550	2.1700	2.2050	2.2050	2.2050	2.2050	2.2050	2.2050	2.2150	2.1850	2.1750	2.1350
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
change	-0.0050	-0.0050	-0.0050	-0.0200	-0.0250	-0.0250	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0050	-0.0050
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
2024-09-26	106.37	117.32	2.845	2.890	2.865	2.810	2.908	2.877	3.000	2.925	3.53	2671.57	779.18	1,327.20	910.00	-1890
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
change	0.00	-0.03	0.006	-0.009	-0.010	-0.002	0.004	0.002	0.003	-0.005	0.00	75.25	19.88	-3.80	-14.35	-20

◎ 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
2024-09-26	3.627	3.547	3.565	3.796	4.131	6.7928	42,175.11	18,190.29	2024-09-26	22.000	-1.750	-2.000	-12.550	-9.200	-17.250	-17.250
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
change	0.066	0.054	0.036	0.005	-0.014	-0.2401	260.36	108.08	change	-2.100	-0.250	-0.300	-0.400	0.050	0.450	1.750

◎ 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
2024-09-26	-13.75	-21.75	-27.50	-28.00	-8.00	-5.75	-6.50	-6.25	-0.75	-0.50	0.75	0.25	1.50	1.25	4.25	3.00
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
change	0.75	0.25	1.00	1.75	-0.50	0.75	1.25	1.50	0.50	0.75	1.25	0.25	0.75	0.50	0.50	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
2024-09-26	-8.50	-14.50	-13.00	1.50	5.00	5.00	3.50	3.50	3.50	0.00	0.00	0.00	1.00	1.00	-3.00	-4.00
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
change	-1.50	-2.00	-2.00	0.00	-1.00	-1.00	-1.00	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00	0.00	3.00

◎ 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
2024-09-26	-76.50	-69.25	-62.00	-57.75	-58.00	-59.25	-61.25	2024-09-26	-17.25	-31.25	-14.00	1.75	1.00	-0.75	-7.50	-8.50
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
change	1.00	-1.25	-2.00	-3.50	-3.75	-4.25	-4.25	change	-0.50	-0.75	-0.25	0.00	0.00	0.00	0.50	0.50

◎ 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	KTb이론가	106.29	117.24	01월 11일	02월 22일	04월 12일	05월 23일		
15.0	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	17.67						

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	02/10/24	02/10/24	02/10/24	02/10/24	02/10/24	02/10/24	02/10/24	02/10/24
	maturity	02/10/25	02/03/26	02/10/26	05/10/27	06/10/28	02/10/29	06/10/31	02/10/34

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Night Duty

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