

Tradition Market Summary

02-Oct-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-09-30	3.3800	3.2050	3.0750	2.9300	2.8450	2.7875	2.7775	2.7725	2.7775	2.7875	2.7975	2.8075	2.8200	2.8375	2.8300	2.7450
2024-09-27	3.3825	3.2100	3.0800	2.9375	2.8575	2.8000	2.7925	2.7900	2.7925	2.8000	2.8075	2.8175	2.8300	2.8475	2.8400	2.7550
change	-0.0025	-0.0050	-0.0050	-0.0075	-0.0125	-0.0125	-0.0125	-0.0175	-0.0150	-0.0125	-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
2024-09-30	2.6000	2.4500	2.2950	2.1850	2.1250	2.1450	2.1650	2.1650	2.1650	2.1600	2.1600	2.1750	2.2050	2.1750	2.2300	2.2000
2024-09-27	2.6100	2.4600	2.3250	2.2150	2.1450	2.1650	2.1850	2.1850	2.1850	2.1800	2.1800	2.1950	2.2100	2.1800	2.1900	2.1600
change	-0.0100	-0.0100	-0.0300	-0.0300	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0050	-0.0050	0.0400	0.0400
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
2024-09-30	106.35	117.38	2.845	2.889	2.850	2.805	2.910	2.885	2.992	2.912	3.53	2593.27	764.35	1,307.80	919.12	-1880
2024-09-27	106.30	117.21	2.851	2.904	2.877	2.820	2.917	2.890	2.997	2.914	3.53	2649.78	774.49	1,318.60	923.03	-1940
change	0.05	0.17	-0.006	-0.015	-0.027	-0.015	-0.007	-0.005	-0.005	-0.002	0.00	-56.51	-	10.14	-	60

◎ 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
2024-10-01	3.606	3.514	3.509	3.732	4.071	7.0303	42,156.97	17,910.36	2024-09-30	23.000	-0.500	-1.750	-13.250	-11.250	-17.200	-16.700
2024-09-27	3.557	3.477	3.503	3.751	4.106	6.9791	42,313.00	18,119.59	2024-09-27	22.900	-1.950	-2.000	-12.450	-10.000	-16.700	-15.900
change	0.049	0.037	0.006	-0.019	-0.035	0.0512	- 156.03	- 209.23	change	0.100	1.450	0.250	-0.800	-1.250	-0.500	-0.800

◎ 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
2024-09-30	-14.50	-23.00	-28.75	-30.25	-8.50	-5.75	-6.75	-7.25	-1.00	-1.50	0.00	-0.50	1.00	1.50	4.75	3.25
2024-09-27	-14.25	-22.25	-28.00	-29.00	-8.00	-5.75	-6.50	-6.75	-0.75	-1.00	0.00	-0.25	0.75	1.00	4.00	3.00
change	-0.25	-0.75	-0.75	-1.25	-0.50	0.00	-0.25	-0.50	-0.25	-0.50	0.00	-0.25	0.25	0.50	0.75	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
2024-09-30	-11.00	-17.00	-15.00	2.00	4.00	4.00	2.00	2.00	1.50	0.00	-0.50	-0.50	4.00	4.50	-3.00	2.50
2024-09-27	-11.00	-18.00	-16.00	2.00	4.00	4.00	2.00	2.00	1.50	0.00	-0.50	-0.50	2.50	3.00	-3.00	-2.00
change	0.00	1.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.50	1.50	0.00	4.50

◎ 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
2024-09-30	-78.00	-72.00	-64.25	-61.25	-60.75	-62.75	-61.50	2024-09-30	-17.50	-30.50	-13.00	1.75	1.00	-0.75	-7.50	-8.50
2024-09-27	-75.50	-71.25	-63.50	-60.75	-60.50	-62.00	-62.00	2024-09-27	-17.25	-30.25	-13.00	1.75	1.00	-0.75	-7.50	-8.50
change	-2.50	-0.75	-0.75	-0.50	-0.25	-0.75	0.50	change	-0.25	-0.25	0.00	0.00	0.00	0.00	0.00	0.00

◎ Short-End, Long-End IRS spread

◎ 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	106.28	117.31	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/저평	0.07	0.07	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	◎ Staff			Night Duty		

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	04/10/24	04/10/24	04/10/24	04/10/24	04/10/24	04/10/24	04/10/24	04/10/24
	maturity	10/10/25	06/04/26	06/10/26	05/10/27	06/10/28	04/10/29	06/10/31	04/10/34
CCS	value	07/10/24	07/10/24	07/10/24	07/10/24	07/10/24	07/10/24	07/10/24	07/10/24
	maturity	10/10/25	07/04/26	07/10/26	07/10/27	10/10/28	10/10/29	07/10/31	10/10/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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