

Tradition Market Summary

01-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-31	3.3050	3.1950	3.1200	3.0375	3.0050	2.9675	2.9650	2.9625	2.9675	2.9725	2.9825	2.9875	2.9975	3.0150	3.0050	2.8575
2024-10-30	3.3075	3.1950	3.1175	3.0375	3.0050	2.9725	2.9700	2.9675	2.9725	2.9800	2.9925	3.0000	3.0100	3.0275	3.0175	2.8700
change	-0.0025	0.0000	0.0025	0.0000	0.0000	-0.0050	-0.0050	-0.0050	-0.0050	-0.0075	-0.0100	-0.0125	-0.0125	-0.0125	-0.0125	-0.0125
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-10-31	2.6200	2.4700	2.4350	2.3600	2.3250	2.3050	2.2900	2.2800	2.2800	2.3100	2.3100	2.3100	2.3400	2.3000	2.3250	2.2600
2024-10-30	2.6250	2.4750	2.4100	2.3500	2.3200	2.3050	2.2900	2.2800	2.2850	2.3100	2.3100	2.3100	2.3400	2.3100	2.3500	2.3200
change	-0.0050	-0.0050	0.0250	0.0100	0.0050	0.0000	0.0000	0.0000	-0.0050	0.0000	0.0000	0.0000	0.0000	-0.0100	-0.0250	-0.0600
on/off	4.0	4.0	4.0	4.5	4.5	4.5	4.5	4.5	4.5	1.0	1.0	1.0	1.0	1.0	1.0	1.0

◎ 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
2024-10-31	105.85	116.23	2.841	2.985	2.950	2.930	3.010	2.985	3.095	3.011	3.43	2556.15	743.06	1,379.90	904.70	-2360
2024-10-30	105.84	116.17	2.841	2.985	2.950	2.935	3.020	3.000	3.102	3.028	3.43	2593.79	738.19	1,382.40	899.76	-2360
change	0.01	0.06	0.000	0.000	0.000	-0.005	-0.010	-0.015	-0.007	-0.017	0.00	-37.64	4.87	-2.50	4.94	0

◎ 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
2024-10-31	4.170	4.133	4.155	4.282	4.471	7.1224	41,763.46	18,095.15	2024-10-31	27.900	5.500	3.750	-4.500	-2.250	-9.750	-15.350
2024-10-30	4.174	4.141	4.158	4.300	4.510	7.1281	42,141.54	18,607.93	2024-10-30	27.650	5.500	3.750	-5.000	-3.250	-9.200	-15.800
change	-0.004	-0.008	-0.003	-0.018	-0.039	-0.0057	-378.08	-512.78	change	0.250	0.000	0.000	0.500	1.000	-0.550	0.450

◎ 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
2024-10-31	-8.25	-11.50	-15.25	-15.75	-3.25	-3.75	-4.00	-4.25	-0.25	-0.50	0.50	-0.25	0.75	1.00	3.50	2.50
2024-10-30	-8.00	-11.25	-14.50	-15.00	-3.25	-3.25	-3.50	-3.75	-0.25	-0.50	0.75	-0.25	1.00	1.25	4.25	3.00
change	-0.25	-0.25	-0.75	-0.75	0.00	-0.50	-0.50	-0.50	0.00	0.00	-0.25	0.00	-0.25	-0.25	-0.75	-0.50

◎ 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
2024-10-31	-7.50	-11.00	-13.00	-2.00	-3.50	-4.50	-1.50	-2.50	0.50	-1.00	2.00	3.00	6.00	3.00	-4.00	-1.50
2024-10-30	-6.00	-9.00	-10.50	-1.50	-3.00	-4.00	-1.50	-2.50	0.50	-1.00	2.00	3.00	6.00	3.00	-3.00	1.00
change	-1.50	-2.00	-2.50	-0.50	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-1.00	-2.50

◎ 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
2024-10-31	-68.50	-68.00	-66.25	-67.50	-68.25	-66.25	-65.75	2024-10-31	-11.00	-18.50	-7.50	1.75	0.75	-1.00	-14.00	-14.75
2024-10-30	-70.75	-68.50	-66.75	-68.00	-68.75	-67.00	-67.00	2024-10-30	-11.25	-19.00	-7.75	1.75	0.75	-1.00	-14.00	-14.75
change	2.25	0.50	0.50	0.50	0.50	0.75	1.25	change	0.25	0.50	0.25	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	KTB이론가	105.84	116.23	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.4	23.9	32.6	고/저평	0.01	0.00	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				
13.1	16.2	22.0	12.3	16.8	13.6	18.6	13.7	11.65	13.98	17.64				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	04/11/24	04/11/24	04/11/24	04/11/24	04/11/24	04/11/24	04/11/24	04/11/24
	maturity	04/11/25	04/05/26	04/11/26	04/11/27	06/11/28	05/11/29	04/11/31	06/11/34
CCS	value	05/11/24	05/11/24	05/11/24	05/11/24	05/11/24	05/11/24	05/11/24	05/11/24
	maturity	05/11/25	06/05/26	05/11/26	05/11/27	06/11/28	05/11/29	05/11/31	06/11/34

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◎ Bloomberg : TRKW

Night Duty

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