

Tradition Market Summary

05-Nov-24

◎ Swap Market

| IRS | 6m | 9m | 1y | 1.5y | 2y | 3y | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|-------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2024-11-04 | 3.3100 | 3.2100 | 3.1350 | 3.0475 | 3.0125 | 2.9775 | 2.9750 | 2.9725 | 2.9775 | 2.9850 | 2.9950 | 3.0000 | 3.0100 | 3.0275 | 3.0175 | 2.8700 |
| 2024-11-01 | 3.3075 | 3.2025 | 3.1275 | 3.0475 | 3.0125 | 2.9750 | 2.9700 | 2.9675 | 2.9725 | 2.9800 | 2.9900 | 2.9950 | 3.0050 | 3.0225 | 3.0125 | 2.8650 |
| change | 0.0025 | 0.0075 | 0.0075 | 0.0000 | 0.0000 | 0.0025 | 0.0050 | 0.0050 | 0.0050 | 0.0050 | 0.0050 | 0.0050 | 0.0050 | 0.0050 | 0.0050 | 0.0050 |
| on/off (nd) | | | | | | | | | | | | | | | | |

| CRS(SOFR) | 6m | 9m | 1y | 1.5y | 2y | 3yr | 4y | 5y | 6y | 7y | 8y | 9y | 10y | 12y | 15y | 20y |
|------------|--------|--------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| 2024-11-04 | 2.6200 | 2.4700 | 2.4150 | 2.3400 | 2.3050 | 2.2850 | 2.2700 | 2.2650 | 2.2650 | 2.2950 | 2.2950 | 2.2950 | 2.3250 | 2.2850 | 2.3100 | 2.2450 |
| 2024-11-01 | 2.6200 | 2.4700 | 2.4300 | 2.3550 | 2.3200 | 2.3000 | 2.2850 | 2.2750 | 2.2750 | 2.3050 | 2.3050 | 2.3050 | 2.3350 | 2.2950 | 2.3200 | 2.2550 |
| change | 0.0000 | 0.0000 | -0.0150 | -0.0150 | -0.0150 | -0.0150 | -0.0150 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 | -0.0100 |
| 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 |
|------------|--------|---------|-------|---------|--------|--------|--------|--------|---------|---------|------|---------|--------|----------|---------|-------|
| 2024-11-04 | 105.85 | 116.20 | 2.844 | 2.995 | 2.955 | 2.931 | 3.010 | 2.992 | 3.095 | 3.030 | 3.43 | 2588.97 | 754.08 | 1,370.90 | 904.40 | -2370 |
| 2024-11-01 | 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 |
| change | 0.00 | -0.03 | 0.003 | 0.010 | 0.005 | 0.001 | 0.000 | 0.007 | 0.000 | 0.019 | 0.00 | 32.82 | 11.02 | -9.00 | -0.30 | -10 |

◎ 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 |
|------------|------------|------------|------------|-----------|-----------|---------|-----------|-----------|------------|--------|--------|-------|--------|--------|--------|---------|
| 2024-11-04 | 4.168 | 4.139 | 4.149 | 4.287 | 4.466 | 7.1110 | 41,794.60 | 18,179.98 | 2024-11-04 | 29.100 | 5.750 | 4.650 | -3.500 | -1.950 | -8.500 | -16.000 |
| 2024-11-01 | 4.212 | 4.187 | 4.227 | 4.386 | 4.581 | 7.1126 | 42,052.19 | 18,239.92 | 2024-11-01 | 28.650 | 6.250 | 4.500 | -4.000 | -1.750 | -9.000 | -14.600 |
| change | -0.044 | -0.048 | -0.078 | -0.099 | -0.115 | -0.0016 | -257.59 | -59.94 | change | 0.450 | -0.500 | 0.150 | 0.500 | -0.200 | 0.500 | -1.400 |

◎ 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 |
|------------|-------|--------|--------|--------|-------|-------|-------|-------|-------|-------|------|-------|------|------|------|------|
| 2024-11-04 | -8.75 | -12.25 | -15.75 | -16.25 | -3.50 | -3.50 | -3.75 | -4.00 | -0.25 | -0.50 | 0.75 | -0.25 | 1.00 | 1.25 | 3.75 | 2.50 |
| 2024-11-01 | -8.00 | -11.50 | -15.25 | -16.00 | -3.50 | -3.75 | -4.25 | -4.50 | -0.50 | -0.75 | 0.50 | -0.25 | 1.00 | 1.25 | 3.75 | 2.50 |
| change | -0.75 | -0.75 | -0.50 | -0.25 | 0.00 | 0.25 | 0.50 | 0.50 | 0.25 | 0.25 | 0.25 | 0.00 | 0.00 | 0.00 | 0.00 | 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 |
|------------|-------|--------|--------|-------|-------|-------|-------|-------|------|-------|------|------|------|------|-------|-------|
| 2024-11-04 | -7.50 | -11.00 | -13.00 | -2.00 | -3.50 | -4.00 | -1.50 | -2.00 | 1.00 | -0.50 | 2.50 | 3.00 | 6.00 | 3.00 | -4.00 | -1.50 |
| 2024-11-01 | -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 |
| change | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.50 | 0.00 | 0.50 | 0.50 | 0.50 | 0.50 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

◎ Basis

◎ Short-End, Long-End IRS spread

| 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 |
|------------|--------|--------|--------|--------|--------|--------|--------|------------|--------|--------|-------|-------|-------|-------|--------|--------|
| 2024-11-04 | -72.00 | -70.75 | -69.25 | -70.50 | -70.75 | -69.00 | -68.50 | 2024-11-04 | -10.00 | -17.50 | -7.50 | 1.75 | 0.75 | -1.00 | -14.00 | -14.75 |
| 2024-11-01 | -69.75 | -69.25 | -67.50 | -68.50 | -69.25 | -67.50 | -67.00 | 2024-11-01 | -10.50 | -18.00 | -7.50 | 1.75 | 0.75 | -1.00 | -14.00 | -14.75 |
| change | -2.25 | -1.50 | -1.75 | -2.00 | -1.50 | -1.50 | -1.50 | change | 0.50 | 0.50 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

◎ Duration

| | | | | | | | | (vard) | | | 2024 BoK Monetary Committee Schedule | | | |
|------|-------|------|------|------|------|------|------|--------|--------|--------|--------------------------------------|---------|---------|---------|
| 6*9m | 9*12m | 1*2 | 1*3 | 2*3 | 2*4 | 2*5 | 2*7 | KTB이론가 | 3yr | 10yr | 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 | 105.82 | 116.23 | 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 | 13.97 | 17.63 | | | | |

◎ Deal-slip DATE (not for ND IRS)

| | | 1yr | 1.5y | 2y | 3y | 4y | 5y | 7y | 10y |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| IRS | value | 06/11/24 | 06/11/24 | 06/11/24 | 06/11/24 | 06/11/24 | 06/11/24 | 06/11/24 | 06/11/24 |
| | maturity | 06/11/25 | 06/05/26 | 06/11/26 | 08/11/27 | 06/11/28 | 06/11/29 | 06/11/31 | 06/11/34 |
| CCS | value | 07/11/24 | 07/11/24 | 07/11/24 | 07/11/24 | 07/11/24 | 07/11/24 | 07/11/24 | 07/11/24 |
| | maturity | 07/11/25 | 07/05/26 | 09/11/26 | 08/11/27 | 07/11/28 | 07/11/29 | 07/11/31 | 07/11/34 |

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◎ Bloomberg : TRKW

Night Duty
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