

Tradition Market Summary

06-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-05	3.3125	3.2125	3.1375	3.0450	2.9975	2.9600	2.9575	2.9550	2.9600	2.9625	2.9725	2.9775	2.9875	3.0050	2.9800	2.8250
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
change	0.0025	0.0025	0.0025	-0.0025	-0.0150	-0.0175	-0.0175	-0.0175	-0.0175	-0.0225	-0.0225	-0.0225	-0.0225	-0.0225	-0.0375	-0.0450
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-05	2.6200	2.4700	2.3950	2.3150	2.2850	2.2650	2.2500	2.2450	2.2450	2.2750	2.2750	2.2750	2.3050	2.2650	2.2900	2.2250
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
change	0.0000	0.0000	-0.0200	-0.0250	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2024-11-05	105.89	116.42	2.841	2.986	2.942	2.917	2.992	2.972	3.075	3.004	3.44	2576.88	751.81	1,378.60	910.67	-2380
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
change	0.04	0.22	-0.003	-0.009	-0.013	-0.014	-0.018	-0.020	-0.020	-0.026	0.01	-12.09	-	7.70	6.27	-10

◎ US Market Close

◎ IRS/KTB Spread

	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
2024-11-05	4.189	4.142	4.158	4.281	4.441	7.1015	42,221.88	18,439.17	2024-11-05	29.650	5.550	4.300	-3.450	-1.700	-8.750	-17.900
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
change	0.021	0.003	0.009	-0.006	-0.025	-0.0095	427.28	259.19	change	0.550	-0.200	-0.350	0.050	0.250	-0.250	-1.900

◎ 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
2024-11-05	-9.25	-14.00	-17.75	-18.25	-4.75	-3.75	-4.00	-4.25	-0.25	-0.50	0.25	-0.25	0.50	0.75	3.25	2.50
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
change	-0.50	-1.75	-2.00	-2.00	-1.25	-0.25	-0.25	-0.25	0.00	0.00	-0.50	0.00	-0.50	-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
2024-11-05	-8.00	-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
2024-11-04	-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
change	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-11-05	-74.25	-71.25	-69.50	-70.75	-71.00	-68.75	-68.25	2024-11-05	-10.00	-17.50	-7.50	1.75	-0.75	-2.50	-16.25	-15.50
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
change	-2.25	-0.50	-0.25	-0.25	-0.25	0.25	0.25	change	0.00	0.00	0.00	0.00	-1.50	-1.50	-2.25	-0.75

◎ Duration

(vard)

6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	3yr	10yr	2024 BoK Monetary Committee Schedule				
14.9	13.3	19.7	29.2	14.8	19.4	23.9	32.6	KT비론가	105.87	116.41	01월 11일	02월 22일	04월 12일	05월 23일
								고/저평	0.02	0.01	07월 11일	08월 22일	10월 11일	11월 28일

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

◎ Deal-slip DATE (not for ND IRS)

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