

Tradition Market Summary

08-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-07	3.3175	3.2250	3.1525	3.0525	3.0050	2.9675	2.9650	2.9650	2.9725	2.9775	2.9900	2.9950	3.0050	3.0225	2.9950	2.8325
2024-11-06	3.3250	3.2350	3.1700	3.0850	3.0500	3.0150	3.0150	3.0150	3.0225	3.0275	3.0400	3.0450	3.0550	3.0725	3.0475	2.8850
change	-0.0075	-0.0100	-0.0175	-0.0325	-0.0450	-0.0475	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0525	-0.0525
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-07	2.6150	2.4650	2.4800	2.3750	2.3200	2.2800	2.2700	2.2500	2.2500	2.2800	2.2800	2.2800	2.3100	2.2700	2.2950	2.2300
2024-11-06	2.6200	2.4700	2.4850	2.3800	2.3250	2.3000	2.2850	2.2750	2.2750	2.3050	2.3050	2.3050	2.3350	2.2950	2.3200	2.2550
change	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0200	-0.0150	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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
2024-11-07	105.87	116.19	2.840	2.987	2.950	2.922	3.000	2.977	3.093	3.019	3.43	2564.63	733.52	1,396.60	906.24	-2410
2024-11-06	105.75	115.78	2.856	3.013	2.980	2.956	3.035	3.020	3.137	3.040	3.44	2563.51	743.31	1,396.20	906.83	-2370
change	0.12	0.41	-0.016	-0.026	-0.030	-0.034	-0.035	-0.043	-0.044	-0.021	-0.01	1.12	-	9.79	0.40	-40

◎ 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
2024-11-07	4.195	4.153	4.170	4.326	4.531	7.1480	43,729.34	19,269.46	2024-11-07	31.250	5.500	4.550	-3.500	-1.200	-8.800	-18.650
2024-11-06	4.266	4.231	4.271	4.431	4.608	7.2035	43,729.93	18,983.46	2024-11-06	31.400	7.000	5.900	-2.000	-0.500	-8.200	-15.500
change	-0.071	-0.078	-0.101	-0.105	-0.077	-0.0555	-	0.59	change	-0.150	-1.500	-1.350	-1.500	-0.700	-0.600	-3.150

◎ 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
2024-11-07	-10.00	-14.75	-18.50	-18.75	-4.75	-3.75	-4.00	-4.00	-0.25	-0.25	1.00	0.00	1.25	1.25	4.00	2.75
2024-11-06	-8.50	-12.00	-15.50	-15.50	-3.50	-3.50	-3.50	-3.50	0.00	0.00	1.25	0.00	1.25	1.25	4.00	2.75
change	-1.50	-2.75	-3.00	-3.25	-1.25	-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
2024-11-07	-10.50	-16.00	-20.00	-4.00	-5.00	-7.00	-1.00	-3.00	0.00	-2.00	1.00	3.00	6.00	3.00	-4.00	-1.50
2024-11-06	-10.50	-16.00	-18.50	-2.50	-4.00	-5.00	-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	-1.50	-1.50	-1.00	-2.00	0.50	-0.50	-0.50	-1.00	-1.00	0.00	0.00	0.00	0.00	0.00

◎ 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
2024-11-07	-67.25	-68.50	-68.75	-69.50	-71.50	-69.75	-69.50	2024-11-07	-9.25	-16.50	-7.25	1.75	-1.00	-2.75	-17.25	-16.25
2024-11-06	-68.50	-72.50	-71.50	-73.00	-74.00	-72.25	-72.00	2024-11-06	-9.00	-15.50	-6.50	1.75	-0.75	-2.50	-17.00	-16.25
change	1.25	4.00	2.75	3.50	2.50	2.50	2.50	change	-0.25	-1.00	-0.75	0.00	-0.25	-0.25	-0.25	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	0.03	-0.04	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	13.99	17.69				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/11/24	11/11/24	11/11/24	11/11/24	11/11/24	11/11/24	11/11/24	11/11/24
	maturity	11/11/25	11/05/26	11/11/26	11/11/27	13/11/28	12/11/29	11/11/31	13/11/34
CCS	value	12/11/24	12/11/24	12/11/24	12/11/24	12/11/24	12/11/24	12/11/24	12/11/24
	maturity	12/11/25	12/05/26	12/11/26	12/11/27	13/11/28	13/11/29	12/11/31	13/11/34

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

S.S Uhm