

Tradition Market Summary

11-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-08	3.3000	3.2050	3.1300	3.0200	2.9675	2.9175	2.9075	2.9025	2.9100	2.9150	2.9225	2.9300	2.9375	2.9625	2.9225	2.7575
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
change	-0.0175	-0.0200	-0.0225	-0.0325	-0.0375	-0.0500	-0.0575	-0.0625	-0.0625	-0.0625	-0.0675	-0.0650	-0.0675	-0.0600	-0.0725	-0.0750
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-08	2.5850	2.4350	2.4350	2.3300	2.2850	2.2600	2.2600	2.2350	2.2350	2.2550	2.2500	2.2500	2.2750	2.2350	2.2600	2.1950
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
change	-0.0300	-0.0300	-0.0450	-0.0450	-0.0350	-0.0200	-0.0100	-0.0150	-0.0150	-0.0250	-0.0300	-0.0300	-0.0350	-0.0350	-0.0350	-0.0350
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
2024-11-08	106.00	116.76	2.828	2.957	2.925	2.882	2.955	2.937	3.037	2.989	3.43	2561.15	743.38	1,386.40	917.31	-2420
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
change	0.13	0.57	-0.012	-0.030	-0.025	-0.040	-0.045	-0.040	-0.056	-0.030	0.00	-3.48	9.86	-10.20	11.07	-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
2024-11-08	4.252	4.198	4.193	4.306	4.473	7.1988	43,988.99	19,286.78	2024-11-08	30.200	4.250	3.550	-4.750	-3.450	-9.950	-23.150
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
change	0.057	0.045	0.023	-0.020	-0.058	0.0508	259.65	17.32	change	-1.050	-1.250	-1.000	-1.250	-2.250	-1.150	-4.500

◎ 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
2024-11-08	-11.00	-16.25	-21.25	-22.75	-5.25	-5.00	-6.00	-6.50	-1.00	-1.50	-0.25	-0.50	0.75	1.25	3.50	2.25
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
change	-1.00	-1.50	-2.75	-4.00	-0.50	-1.25	-2.00	-2.50	-0.75	-1.25	-1.25	-0.50	-0.50	0.00	-0.50	-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
2024-11-08	-10.50	-15.00	-17.50	-2.50	-2.50	-5.00	0.00	-2.50	-0.50	-2.50	-0.50	2.00	4.00	2.00	-4.00	-1.50
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
change	0.00	1.00	2.50	1.50	2.50	2.00	1.00	0.50	-0.50	-0.50	-1.50	-1.00	-2.00	-1.00	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
2024-11-08	-69.50	-68.25	-65.75	-64.75	-66.75	-66.00	-66.25	2024-11-08	-9.50	-17.00	-7.50	2.50	-1.50	-4.00	-18.00	-16.50
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
change	-2.25	0.25	3.00	4.75	4.75	3.75	3.25	change	-0.25	-0.50	-0.25	0.75	-0.50	-1.25	-0.75	-0.25

◎ 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	105.96	116.75	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.4	24.0	32.6	고/저평	0.04	0.01	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	11.66	14.02	17.75				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	12/11/29	12/11/31	13/11/34
CCS	value	13/11/24	13/11/24	13/11/24	13/11/24	13/11/24	13/11/24	13/11/24	13/11/24
	maturity	13/11/25	13/05/26	13/11/26	15/11/27	13/11/28	13/11/29	13/11/31	13/11/34

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◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

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