

Tradition Market Summary

13-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-12	3.3150	3.2175	3.1400	3.0350	2.9800	2.9275	2.9125	2.9000	2.9050	2.9075	2.9150	2.9225	2.9275	2.9525	2.9125	2.7475
2024-11-11	3.3100	3.2150	3.1400	3.0375	2.9850	2.9325	2.9200	2.9100	2.9150	2.9175	2.9250	2.9325	2.9375	2.9625	2.9225	2.7575
change	0.0050	0.0025	0.0000	-0.0025	-0.0050	-0.0050	-0.0075	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-12	2.6600	2.5000	2.4600	2.3500	2.2950	2.2650	2.2550	2.2400	2.2400	2.2600	2.2550	2.2550	2.2800	2.2400	2.2650	2.2000
2024-11-11	2.6150	2.4650	2.4450	2.3450	2.2950	2.2700	2.2700	2.2450	2.2450	2.2650	2.2600	2.2600	2.2850	2.2450	2.2700	2.2050
change	0.0450	0.0350	0.0150	0.0050	0.0000	-0.0050	-0.0150	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
on/off	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	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
2024-11-12	105.94	116.92	2.830	2.965	2.945	2.900	2.962	2.940	3.015	2.963	3.44	2482.57	710.52	1,403.50	910.34	-2510
2024-11-11	105.94	116.80	2.830	2.965	2.942	2.900	2.967	2.949	3.035	2.975	3.43	2531.66	728.84	1,394.70	911.74	-2480
change	0.00	0.12	0.000	0.000	0.003	0.000	-0.005	-0.009	-0.020	-0.012	0.01	-49.09	-18.32	8.80	-1.40	-30

◎ 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
2024-11-12	4.344	4.304	4.315	4.429	4.567	7.2423	43,910.98	19,281.40	2024-11-12	31.000	3.500	2.750	-4.950	-4.000	-8.750	-21.550
2024-11-11	4.252	4.198	4.193	4.306	4.473	7.2270	44,293.13	19,298.77	2024-11-11	31.000	4.300	3.250	-4.700	-3.900	-9.750	-21.750
change	0.092	0.106	0.122	0.123	0.094	0.0153	-382.15	-17.37	change	0.000	-0.800	-0.500	-0.250	-0.100	1.000	0.200

◎ 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
2024-11-12	-10.50	-16.00	-21.25	-24.00	-5.50	-5.25	-6.75	-8.00	-1.50	-2.75	-2.00	-1.25	-0.50	0.75	2.75	2.00
2024-11-11	-10.25	-15.50	-20.75	-23.00	-5.25	-5.25	-6.50	-7.50	-1.25	-2.25	-1.50	-1.00	-0.25	0.75	2.75	2.00
change	-0.25	-0.50	-0.50	-1.00	-0.25	0.00	-0.25	-0.50	-0.25	-0.50	-0.50	-0.25	-0.25	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
2024-11-12	-11.00	-16.50	-19.50	-3.00	-4.00	-5.50	-1.00	-2.50	-0.50	-1.50	0.50	2.00	4.00	2.00	-4.00	-1.50
2024-11-11	-10.00	-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
change	-1.00	-1.50	-2.00	-0.50	-1.50	-0.50	-1.00	0.00	0.00	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
2024-11-12	-68.00	-68.50	-66.25	-65.75	-66.00	-64.75	-64.75	2024-11-12	-9.75	-17.50	-7.75	2.50	-1.50	-4.00	-18.00	-16.50
2024-11-11	-69.50	-69.00	-66.25	-65.00	-66.50	-65.25	-65.25	2024-11-11	-9.50	-17.00	-7.50	2.50	-1.50	-4.00	-18.00	-16.50
change	1.50	0.50	0.00	-0.75	0.50	0.50	0.50	change	-0.25	-0.50	-0.25	0.00	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	105.92	116.97	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.6	고/저평	0.02	-0.05	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	22.1	12.3	16.8	13.6	18.6	13.7	11.66	14.02	17.76				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/11/24	14/11/24	14/11/24	14/11/24	14/11/24	14/11/24	14/11/24	14/11/24
	maturity	14/11/25	14/05/26	16/11/26	15/11/27	14/11/28	14/11/29	14/11/31	14/11/34
CCS	value	15/11/24	15/11/24	15/11/24	15/11/24	15/11/24	15/11/24	15/11/24	15/11/24
	maturity	17/11/25	15/05/26	16/11/26	15/11/27	15/11/28	15/11/29	17/11/31	15/11/34

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Night Duty

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