

Tradition Market Summary

15-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-14	3.2325	3.2325	3.1600	3.0625	3.0125	2.9575	2.9475	2.9425	2.9450	2.9525	2.9600	2.9700	2.9775	2.9950	2.9500	2.7900
2024-11-13	3.3275	3.2400	3.1700	3.0700	3.0250	2.9675	2.9955	2.9450	2.9475	2.9550	2.9625	2.9700	2.9750	2.9925	2.9550	2.7950
change	-0.0950	-0.0075	-0.0100	-0.0075	-0.0125	-0.0100	-0.0480	-0.0025	-0.0025	-0.0025	-0.0025	0.0000	0.0025	0.0025	-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
2024-11-14	2.7000	2.5600	2.4800	2.3800	2.3300	2.3150	2.3000	2.2900	2.2900	2.3100	2.3050	2.3050	2.3300	2.2900	2.3150	2.2500
2024-11-13	2.7400	2.6000	2.5000	2.3950	2.3350	2.3200	2.3050	2.2950	2.2950	2.3150	2.3100	2.3100	2.3350	2.2950	2.3200	2.2550
change	-0.0400	-0.0400	-0.0200	-0.0150	-0.0050	-0.0050	-0.0050	-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
2024-11-14	105.85	116.41	2.853	2.970	2.965	2.927	3.005	2.983	3.075	3.002	3.44	2418.86	681.56	1,405.10	899.52	-2420
2024-11-13	105.82	116.51	2.852	2.983	2.977	2.942	3.014	2.985	3.062	2.986	3.44	2417.08	689.65	1,406.60	905.05	-2480
change	0.03	-0.10	0.001	-0.013	-0.012	-0.015	-0.009	-0.002	0.013	0.016	0.00	1.78	-	8.09	-	1.50

◎ 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
2024-11-14	4.357	4.321	4.335	4.447	4.597	7.2526	43,750.86	19,107.65	2024-11-14	30.700	4.750	3.050	-5.750	-4.050	-9.750	-21.200
2024-11-13	4.292	4.275	4.308	4.451	4.636	7.2422	43,958.19	19,230.73	2024-11-13	31.800	4.800	2.550	-1.850	-4.000	-8.700	-19.100
change	0.065	0.046	0.027	-0.004	-0.039	0.0104	-	207.33	-	123.08	change	-1.100	-0.050	0.500	-3.900	-0.050

◎ 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
2024-11-14	-9.75	-14.75	-20.25	-21.75	-5.00	-5.50	-6.50	-7.00	-1.00	-1.50	-0.50	-0.50	0.50	1.00	3.50	2.50
2024-11-13	-10.00	-14.50	-20.25	-22.50	-4.50	-5.75	-2.95	-8.00	2.80	-2.25	-1.25	-5.05	-4.05	1.00	3.00	2.00
change	0.25	-0.25	0.00	0.75	-0.50	0.25	-3.55	1.00	-3.80	0.75	0.75	4.55	4.55	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
2024-11-14	-10.00	-15.00	-16.50	-1.50	-3.00	-4.00	-1.50	-2.50	-0.50	-1.00	1.00	2.00	4.00	2.00	-4.00	-1.50
2024-11-13	-10.50	-16.50	-18.00	-1.50	-3.00	-4.00	-1.50	-2.50	-0.50	-1.00	1.00	2.00	4.00	2.00	-4.00	-1.50
change	0.50	1.50	1.50	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

◎ 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
2024-11-14	-68.00	-68.25	-64.25	-64.75	-65.25	-64.25	-64.75	2024-11-14	0.00	-7.25	-7.25	1.75	-2.75	-4.50	-18.75	-16.00
2024-11-13	-67.00	-69.00	-64.75	-69.05	-65.00	-64.00	-64.00	2024-11-13	-8.75	-15.75	-7.00	1.75	-2.00	-3.75	-18.00	-16.00
change	-1.00	0.75	0.50	4.30	-0.25	-0.25	-0.75	change	8.75	8.50	-0.25	0.00	-0.75	-0.75	-0.75	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	105.82	116.39	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	0.03	0.02	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	17.73				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	18/11/24	18/11/24	18/11/24	18/11/24	18/11/24	18/11/24	18/11/24	18/11/24
	maturity	18/11/25	18/05/26	18/11/26	18/11/27	20/11/28	19/11/29	18/11/31	20/11/34
CCS	value	19/11/24	19/11/24	19/11/24	19/11/24	19/11/24	19/11/24	19/11/24	19/11/24
	maturity	19/11/25	19/05/26	19/11/26	19/11/27	20/11/28	19/11/29	19/11/31	20/11/34

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◎ Reuters : TRDS

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◎ Bloomberg : TRKW

Night Duty

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