

Tradition Market Summary

19-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-18	3.3200	3.2250	3.1500	3.0500	3.0025	2.9450	2.9350	2.9300	2.9325	2.9350	2.9400	2.9475	2.9550	2.9725	2.9275	2.7775
2024-11-15	3.3300	3.2400	3.1700	3.0775	3.0275	2.9725	2.9625	2.9575	2.9600	2.9650	2.9700	2.9775	2.9850	3.0025	2.9575	2.8075
change	-0.0100	-0.0150	-0.0200	-0.0275	-0.0250	-0.0275	-0.0275	-0.0275	-0.0275	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-18	2.7150	2.5950	2.4800	2.3900	2.3450	2.3300	2.3100	2.2800	2.2800	2.3000	2.2950	2.2950	2.3200	2.2800	2.3050	2.2400
2024-11-15	2.7200	2.6000	2.4850	2.3850	2.3400	2.3250	2.3100	2.2900	2.2900	2.3100	2.3050	2.3050	2.3300	2.2900	2.3150	2.2500
change	-0.0050	-0.0050	-0.0050	0.0050	0.0050	0.0050	0.0000	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100
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
2024-11-18	105.89	116.54	2.852	2.970	2.960	2.915	2.990	2.965	3.060	2.998	3.44	2469.07	689.56	1,395.20	901.03	-2460
2024-11-15	105.80	116.33	2.858	2.980	2.976	2.937	3.011	2.990	3.080	3.004	3.44	2416.86	685.42	1,398.80	904.12	-2480
change	0.09	0.21	-0.006	-0.010	-0.016	-0.022	-0.021	-0.025	-0.020	-0.006	0.00	52.21	4.14	-3.60	-3.09	20

◎ 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
2024-11-18	4.280	4.249	4.277	4.414	4.608	7.2297	43,389.60	18,797.81	2024-11-18	29.800	4.250	3.000	-5.500	-3.500	-10.500	-22.050
2024-11-15	4.307	4.278	4.312	4.445	4.623	7.2405	43,444.99	18,680.12	2024-11-15	31.200	5.150	3.550	-4.850	-3.250	-9.500	-19.650
change	-0.027	-0.029	-0.035	-0.031	-0.015	-0.0108	-55.39	117.69	change	-1.400	-0.900	-0.550	-0.650	-0.250	-1.000	-2.400

◎ 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
2024-11-18	-10.00	-14.75	-20.50	-22.00	-4.75	-5.75	-6.75	-7.25	-1.00	-1.50	-1.00	-0.50	0.00	0.50	2.50	2.00
2024-11-15	-9.25	-14.25	-19.75	-21.25	-5.00	-5.50	-6.50	-7.00	-1.00	-1.50	-0.75	-0.50	0.25	0.75	2.75	2.00
change	-0.75	-0.50	-0.75	-0.75	0.25	-0.25	-0.25	-0.25	0.00	0.00	-0.25	0.00	-0.25	-0.25	-0.25	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
2024-11-18	-9.00	-13.50	-15.00	-1.50	-3.50	-6.50	-2.00	-5.00	-3.00	-3.00	-1.00	2.00	4.00	2.00	-4.00	-1.50
2024-11-15	-10.00	-14.50	-16.00	-1.50	-3.00	-5.00	-1.50	-3.50	-1.50	-2.00	0.00	2.00	4.00	2.00	-4.00	-1.50
change	1.00	1.00	1.00	0.00	-0.50	-1.50	-0.50	-1.50	-1.50	-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
2024-11-18	-67.00	-65.75	-61.50	-62.50	-65.00	-63.50	-63.50	2024-11-18	-9.50	-17.00	-7.50	1.75	-2.75	-4.50	-17.75	-15.00
2024-11-15	-68.50	-68.75	-64.75	-65.25	-66.75	-65.50	-65.50	2024-11-15	-9.00	-16.00	-7.00	1.75	-2.75	-4.50	-17.75	-15.00
change	1.50	3.00	3.25	2.75	1.75	2.00	2.00	change	-0.50	-1.00	-0.50	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	105.85	116.53	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	14.03	17.73				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/11/24	20/11/24	20/11/24	20/11/24	20/11/24	20/11/24	20/11/24	20/11/24
	maturity	20/11/25	20/05/26	20/11/26	22/11/27	20/11/28	20/11/29	20/11/31	20/11/34
CCS	value	21/11/24	21/11/24	21/11/24	21/11/24	21/11/24	21/11/24	21/11/24	21/11/24
	maturity	21/11/25	21/05/26	23/11/26	22/11/27	21/11/28	21/11/29	21/11/31	21/11/34

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◎ Bloomberg : TRKW

Night Duty

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