

# Tradition Market Summary

22-Nov-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-21	3.3000	3.1725	3.0650	2.9625	2.9175	2.8625	2.8525	2.8450	2.8475	2.8525	2.8600	2.8675	2.8750	2.8900	2.8475	2.7200
2024-11-20	3.3150	3.2025	3.1025	3.0025	2.9525	2.8975	2.8875	2.8800	2.8825	2.8850	2.8900	2.8975	2.9050	2.9225	2.8800	2.7450
change	-0.0150	-0.0300	-0.0375	-0.0400	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0325	-0.0300	-0.0300	-0.0300	-0.0325	-0.0325	-0.0250
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-21	2.6750	2.5550	2.4550	2.3600	2.3050	2.2950	2.2600	2.2200	2.2200	2.2350	2.2300	2.2300	2.2500	2.2100	2.2350	2.1700
2024-11-20	2.6950	2.5750	2.4650	2.3750	2.3350	2.3250	2.2900	2.2450	2.2450	2.2600	2.2550	2.2550	2.2750	2.2350	2.2600	2.1950
change	-0.0200	-0.0200	-0.0100	-0.0150	-0.0300	-0.0300	-0.0300	-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	4.0	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
2024-11-21	106.14	117.35	2.826	2.923	2.892	2.830	2.910	2.885	2.980	2.899	3.44	2480.63	680.67	1,397.50	906.21	-2510
2024-11-20	106.02	117.00	2.836	2.950	2.927	2.875	2.947	2.920	3.012	2.959	3.44	2482.29	682.91	1,390.90	900.51	-2470
change	0.12	0.35	-0.010	-0.027	-0.035	-0.045	-0.037	-0.035	-0.032	-0.060	0.00	-1.66	-	2.24	6.60	5.70

## ◎ 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
2024-11-21	4.349	4.298	4.300	4.420	4.599	7.2553	43,870.35	18,972.42	2024-11-21	23.900	2.550	3.250	-5.750	-4.000	-10.500	-17.900
2024-11-20	4.321	4.274	4.284	4.414	4.599	7.2506	43,408.47	18,966.14	2024-11-20	26.650	2.550	2.250	-5.950	-4.000	-10.700	-21.400
change	0.028	0.024	0.016	0.006	0.000	0.0047	461.88	6.28	change	-2.750	0.000	1.000	0.200	0.000	0.200	3.500

## ◎ 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
2024-11-21	-10.25	-14.75	-20.25	-22.00	-4.50	-5.50	-6.50	-7.25	-1.00	-1.75	-1.00	-0.75	0.00	0.75	3.00	2.25
2024-11-20	-10.00	-15.00	-20.50	-22.25	-5.00	-5.50	-6.50	-7.25	-1.00	-1.75	-1.25	-0.75	-0.25	0.50	2.50	2.00
change	-0.25	0.25	0.25	0.25	0.50	0.00	0.00	0.00	0.00	0.00	0.25	0.00	0.25	0.25	0.50	0.25

## ◎ 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
2024-11-21	-9.50	-15.00	-16.00	-1.00	-4.50	-8.50	-3.50	-7.50	-6.00	-4.00	-2.50	1.50	3.00	1.50	-4.00	-1.50
2024-11-20	-9.00	-13.00	-14.00	-1.00	-4.50	-9.00	-3.50	-8.00	-6.50	-4.50	-3.00	1.50	3.00	1.50	-4.00	-1.50
change	-0.50	-2.00	-2.00	0.00	0.00	0.50	0.00	0.50	0.50	0.50	0.50	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
2024-11-21	-61.00	-61.25	-56.75	-59.25	-62.50	-61.75	-62.50	2024-11-21	-12.75	-23.50	-10.75	1.50	-2.75	-4.25	-15.50	-12.75
2024-11-20	-63.75	-61.75	-57.25	-59.75	-63.50	-62.50	-63.00	2024-11-20	-11.25	-21.25	-10.00	1.75	-2.50	-4.25	-16.00	-13.50
change	2.75	0.50	0.50	0.50	1.00	0.75	0.50	change	-1.50	-2.25	-0.75	-0.25	-0.25	0.00	0.50	0.75

## ◎ 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	106.10	117.29	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.7	고/저평	0.04	0.06	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				
13.2	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.67	14.05	17.76				

## ◎ Deal-slip DATE (not for ND IRS)

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

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## Night Duty

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