

Tradition Market Summary

25-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-22	3.2825	3.1525	3.0425	2.9475	2.9050	2.8525	2.8450	2.8375	2.8425	2.8500	2.8600	2.8675	2.8750	2.8900	2.8475	2.7200
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
change	-0.0175	-0.0200	-0.0225	-0.0150	-0.0125	-0.0100	-0.0075	-0.0075	-0.0050	-0.0025	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-22	2.6700	2.5500	2.4500	2.3550	2.2950	2.2900	2.2700	2.2400	2.2400	2.2550	2.2500	2.2500	2.2700	2.2300	2.2550	2.1900
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
change	-0.0050	-0.0050	-0.0050	-0.0050	-0.0100	-0.0050	0.0100	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200
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
2024-11-22	106.18	117.33	2.823	2.920	2.881	2.817	2.903	2.877	2.980	2.911	3.44	2501.24	677.01	1,401.80	907.54	-2540
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
change	0.04	-0.02	-0.003	-0.003	-0.011	-0.013	-0.007	-0.008	0.000	0.012	0.00	20.61	-	3.66	4.30	1.33

◎ 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
2024-11-22	4.382	4.320	4.306	4.412	4.595	7.2447	44,296.51	19,003.65	2024-11-22	21.950	2.400	3.550	-5.800	-3.950	-10.500	-19.100
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
change	0.033	0.022	0.006	-0.008	-0.004	-0.0106	426.16	31.23	change	-1.950	-0.150	0.300	-0.050	0.050	0.000	-1.200

◎ 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
2024-11-22	-9.50	-13.75	-19.00	-20.50	-4.25	-5.25	-6.00	-6.75	-0.75	-1.50	-0.25	-0.75	0.50	1.25	3.75	2.50
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
change	0.75	1.00	1.25	1.50	0.25	0.25	0.50	0.50	0.25	0.25	0.75	0.00	0.50	0.50	0.75	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
2024-11-22	-9.50	-15.50	-16.00	-0.50	-2.50	-5.50	-2.00	-5.00	-3.50	-3.00	-1.50	1.50	3.00	1.50	-4.00	-1.50
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
change	0.00	-0.50	0.00	0.50	2.00	3.00	1.50	2.50	2.50	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
2024-11-22	-59.25	-61.00	-56.25	-57.50	-59.75	-59.50	-60.50	2024-11-22	-13.00	-24.00	-11.00	1.50	-2.75	-4.25	-15.50	-12.75
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
change	1.75	0.25	0.50	1.75	2.75	2.25	2.00	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	106.13	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	0.05	0.04	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	18.6	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	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	26/11/26	26/11/27	27/11/28	26/11/29	26/11/31	27/11/34
CCS	value	27/11/24	27/11/24	27/11/24	27/11/24	27/11/24	27/11/24	27/11/24	27/11/24
	maturity	28/11/25	27/05/26	27/11/26	29/11/27	27/11/28	27/11/29	28/11/31	27/11/34

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

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

◎ Bloomberg : TRKW

Night Duty

S.S Uhm