

Tradition Market Summary

02-Dec-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-29	3.0900	2.9625	2.8600	2.7450	2.6975	2.6550	2.6425	2.6300	2.6350	2.6375	2.6475	2.6525	2.6575	2.6800	2.6475	2.5275
2024-11-28	3.0750	2.9575	2.8700	2.7700	2.7250	2.6850	2.6675	2.6550	2.6625	2.6650	2.6750	2.6825	2.6875	2.7075	2.6650	2.5525
change	0.0150	0.0050	-0.0100	-0.0250	-0.0275	-0.0300	-0.0250	-0.0250	-0.0275	-0.0275	-0.0275	-0.0300	-0.0300	-0.0275	-0.0175	-0.0250
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-29	2.4850	2.3650	2.2650	2.1500	2.0900	2.0700	2.0550	2.0400	2.0400	2.0550	2.0500	2.0500	2.0700	2.0300	2.0550	1.9900
2024-11-28	2.5600	2.4400	2.3400	2.2100	2.1350	2.1200	2.1050	2.0850	2.0850	2.1000	2.0950	2.0950	2.1150	2.0750	2.1000	2.0350
change	-0.0750	-0.0750	-0.0750	-0.0600	-0.0450	-0.0500	-0.0500	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450	-0.0450
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
2024-11-29	106.78	119.32	2.691	2.743	2.685	2.611	2.685	2.652	2.760	2.708	3.29	2455.91	678.19	1,394.70	933.58	-2700
2024-11-28	106.70	119.17	2.703	2.770	2.723	2.640	2.715	2.686	2.785	2.744	3.29	2504.67	694.39	1,395.60	921.75	-2570
change	0.08	0.15	-0.012	-0.027	-0.038	-0.029	-0.030	-0.034	-0.025	-0.036	0.00	-48.76	-16.20	-0.90	11.83	-130

◎ 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
2024-11-29	4.163	4.096	4.055	4.178	4.366	7.2529	44,910.65	19,218.17	2024-11-29	16.900	1.250	4.400	-4.250	-2.200	-10.250	-18.050
2024-11-27	4.231	4.173	4.134	4.261	4.439	7.2458	44,722.06	19,060.48	2024-11-28	16.700	0.200	4.500	-4.750	-3.100	-9.750	-19.150
change	-0.068	-0.077	-0.079	-0.083	-0.073	0.0071	188.59	157.69	change	0.200	1.050	-0.100	0.500	0.900	-0.500	1.100

◎ 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
2024-11-29	-11.50	-16.25	-20.50	-23.00	-4.75	-4.25	-5.50	-6.75	-1.25	-2.50	-1.75	-1.25	-0.50	0.75	2.75	2.00
2024-11-28	-10.00	-14.50	-18.50	-21.50	-4.50	-4.00	-5.75	-7.00	-1.75	-3.00	-2.00	-1.25	-0.25	1.00	3.25	2.25
change	-1.50	-1.75	-2.00	-1.50	-0.25	-0.25	0.25	0.25	0.50	0.50	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
2024-11-29	-11.50	-17.50	-19.50	-2.00	-3.50	-5.00	-1.50	-3.00	-1.50	-1.50	0.00	1.50	3.00	1.50	-4.00	-1.50
2024-11-28	-13.00	-20.50	-22.00	-1.50	-3.00	-5.00	-1.50	-3.50	-2.00	-2.00	-0.50	1.50	3.00	1.50	-4.00	-1.50
change	1.50	3.00	2.50	-0.50	-0.50	0.00	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
2024-11-29	-59.50	-60.75	-58.50	-58.75	-59.00	-58.25	-58.75	2024-11-29	-12.75	-23.00	-10.25	2.25	-1.00	-3.25	-13.00	-12.00
2024-11-28	-53.00	-59.00	-56.50	-56.25	-57.00	-56.50	-57.25	2024-11-28	-11.75	-20.50	-8.75	2.00	-2.25	-4.25	-13.50	-11.25
change	-6.50	-1.75	-2.00	-2.50	-2.00	-1.75	-1.50	change	-1.00	-2.50	-1.50	0.25	1.25	1.00	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	106.74	119.40	01월 11일	02월 22일	04월 12일	05월 23일
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.8	고/저평	0.04	-0.08	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	22.2	12.3	16.8	13.6	18.7	13.7	11.69	14.10	17.89				

◎ Deal-slip DATE (not for ND IRS) CRS EOM

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	03/12/24	03/12/24	03/12/24	03/12/24	03/12/24	03/12/24	03/12/24	03/12/24
	maturity	03/12/25	04/06/26	03/12/26	03/12/27	04/12/28	03/12/29	03/12/31	04/12/34
CCS	value	04/12/24	04/12/24	04/12/24	04/12/24	04/12/24	04/12/24	04/12/24	04/12/24
	maturity	04/12/25	04/06/26	04/12/26	06/12/27	04/12/28	04/12/29	04/12/31	04/12/34

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Night Duty
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