

# Tradition Market Summary

05-Dec-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-04	3.0725	2.9325	2.8200	2.7150	2.6650	2.6050	2.5925	2.5825	2.5875	2.5950	2.6050	2.6100	2.6175	2.6350	2.6150	2.4875
2024-12-03	3.0850	2.9375	2.8225	2.7025	2.6425	2.5825	2.5675	2.5550	2.5600	2.5625	2.5700	2.5750	2.5800	2.6075	2.5775	2.4500
change	-0.0125	-0.0050	-0.0025	0.0125	0.0225	0.0225	0.0250	0.0275	0.0275	0.0325	0.0350	0.0350	0.0375	0.0275	0.0375	0.0375
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-04	2.4700	2.3500	2.2000	2.0750	1.9900	1.9600	1.9450	1.9350	1.9350	1.9500	1.9450	1.9450	1.9650	1.9250	1.9500	1.8850
2024-12-03	2.4500	2.3300	2.2300	2.0950	2.0050	1.9750	1.9600	1.9500	1.9500	1.9650	1.9600	1.9600	1.9800	1.9400	1.9650	1.9000
change	0.0200	0.0200	-0.0300	-0.0200	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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
2024-12-04	106.75	119.30	2.699	2.721	2.697	2.625	2.686	2.642	2.765	2.675	3.28	2464.00	677.15	1,410.00	939.05	-2760
2024-12-03	106.87	119.84	2.689	2.710	2.658	2.585	2.645	2.600	2.712	2.645	3.28	2500.10	690.80	1,402.90	947.50	-2770
change	-0.12	-0.54	0.010	0.011	0.039	0.040	0.041	0.042	0.053	0.030	0.00	-36.10	-13.65	7.10	-8.45	10

## ◎ 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
2024-12-04	4.132	4.092	4.071	4.184	4.350	7.2775	45,014.04	19,735.12	2024-12-04	12.100	-3.200	-2.000	-9.350	-5.950	-14.750	-18.750
2024-12-03	4.182	4.143	4.113	4.226	4.405	7.2985	44,705.53	19,480.91	2024-12-03	13.350	-1.550	-0.250	-7.750	-4.500	-13.200	-19.500
change	-0.050	-0.051	-0.042	-0.042	-0.055	-0.0210	308.51	254.21	change	-1.250	-1.650	-1.750	-1.600	-1.450	-1.550	0.750

## ◎ 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
2024-12-04	-10.50	-15.50	-21.50	-23.75	-5.00	-6.00	-7.25	-8.25	-1.25	-2.25	-1.00	-1.00	0.25	1.25	3.50	2.25
2024-12-03	-12.00	-18.00	-24.00	-26.75	-6.00	-6.00	-7.50	-8.75	-1.50	-2.75	-2.00	-1.25	-0.50	0.75	2.50	1.75
change	1.50	2.50	2.50	3.00	1.00	0.00	0.25	0.50	0.25	0.50	1.00	0.25	0.75	0.50	1.00	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
2024-12-04	-12.50	-21.00	-24.00	-3.00	-4.50	-5.50	-1.50	-2.50	-1.00	-1.00	0.50	1.50	3.00	1.50	-4.00	-1.50
2024-12-03	-13.50	-22.50	-25.50	-3.00	-4.50	-5.50	-1.50	-2.50	-1.00	-1.00	0.50	1.50	3.00	1.50	-4.00	-1.50
change	1.00	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
2024-12-04	-62.00	-67.50	-64.50	-64.75	-64.75	-64.50	-65.25	2024-12-04	-14.00	-25.25	-11.25	1.75	-0.25	-2.00	-13.00	-12.75
2024-12-03	-59.25	-63.75	-60.75	-60.75	-60.50	-59.75	-60.00	2024-12-03	-14.75	-26.25	-11.50	2.75	-0.25	-3.00	-13.00	-12.75
change	-2.75	-3.75	-3.75	-4.00	-4.25	-4.75	-5.25	change	0.75	1.00	0.25	-1.00	0.00	1.00	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	106.71	119.32	01월 11일	02월 22일	04월 12일	05월 23일
15.0	13.3	19.8	29.3	14.8	19.5	24.1	32.9	고/저평	0.04	-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				
13.2	16.3	22.2	12.3	16.8	13.6	18.8	13.7	11.69	14.11	17.92				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	06/12/24	06/12/24	06/12/24	06/12/24	06/12/24	06/12/24	06/12/24	06/12/24
	maturity	08/12/25	08/06/26	07/12/26	06/12/27	06/12/28	06/12/29	08/12/31	06/12/34
CCS	value	07/12/24	07/12/24	07/12/24	07/12/24	07/12/24	07/12/24	07/12/24	07/12/24
	maturity	09/12/25	09/06/26	09/12/26	09/12/27	11/12/28	10/12/29	09/12/31	11/12/34

## ◎ 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

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## Night Duty

J.K Ko