

Tradition Market Summary

06-Dec-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-05	3.0700	2.9250	2.8100	2.7000	2.6375	2.5725	2.5625	2.5550	2.5600	2.5650	2.5750	2.5800	2.5850	2.6025	2.5825	2.4275
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
change	-0.0025	-0.0075	-0.0100	-0.0150	-0.0275	-0.0325	-0.0300	-0.0275	-0.0275	-0.0300	-0.0300	-0.0300	-0.0325	-0.0325	-0.0325	-0.0600
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-05	2.4750	2.3550	2.1950	2.0750	1.9950	1.9650	1.9500	1.9400	1.9400	1.9550	1.9500	1.9500	1.9700	1.9300	1.9550	1.8900
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
change	0.0050	0.0050	-0.0050	0.0000	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
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
2024-12-05	106.83	119.68	2.699	2.710	2.672	2.600	2.665	2.615	2.735	2.654	3.28	2441.85	670.94	1,415.10	943.77	-2770
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
change	0.08	0.38	0.000	-0.011	-0.025	-0.025	-0.021	-0.027	-0.030	-0.021	0.00	-22.15	-	6.21	5.10	4.72

◎ 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
2024-12-05	4.144	4.100	4.076	4.178	4.334	7.2635	44,765.71	19,700.26	2024-12-05	11.100	-3.450	-2.750	-10.250	-6.000	-15.000	-22.650
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
change	0.012	0.008	0.005	-0.006	-0.016	-0.0140	-248.33	-34.86	change	-1.000	-0.250	-0.750	-0.900	-0.050	-0.250	-3.900

◎ 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
2024-12-05	-11.00	-17.25	-23.75	-25.50	-6.25	-6.50	-7.50	-8.25	-1.00	-1.75	-0.75	-0.75	0.25	1.00	3.00	2.00
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
change	-0.50	-1.75	-2.25	-1.75	-1.25	-0.50	-0.25	0.00	0.25	0.50	0.25	0.25	0.00	-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
2024-12-05	-12.00	-20.00	-23.00	-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
2024-12-04	-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
change	0.50	1.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2024-12-05	-61.50	-64.25	-60.75	-61.25	-61.50	-61.00	-61.50	2024-12-05	-14.50	-26.00	-11.50	1.75	-0.25	-2.00	-15.75	-15.50
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
change	0.50	3.25	3.75	3.50	3.25	3.50	3.75	change	-0.50	-0.75	-0.25	0.00	0.00	0.00	-2.75	-2.75

◎ 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	106.78	119.63	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	0.05	0.05	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	16.9	13.7	18.8	13.8	11.70	14.12	17.99				

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

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

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◎ Bloomberg : TRKW

Night Duty

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