

Tradition Market Summary

10-Dec-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-09	3.0500	2.8950	2.7750	2.6600	2.5900	2.5300	2.5150	2.5000	2.5025	2.5075	2.5175	2.5225	2.5275	2.5450	2.5250	2.3525
2024-12-06	3.0750	2.9300	2.8175	2.7150	2.6550	2.5900	2.5800	2.5700	2.5750	2.5800	2.5900	2.5950	2.6000	2.6175	2.5975	2.4275
change	-0.0250	-0.0350	-0.0425	-0.0550	-0.0650	-0.0600	-0.0650	-0.0700	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0725	-0.0750
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-09	2.4600	2.3400	2.0800	2.0000	1.9350	1.8950	1.8600	1.8400	1.8400	1.8550	1.8500	1.8500	1.8700	1.8300	1.8550	1.7900
2024-12-06	2.4750	2.3550	2.1800	2.0650	1.9950	1.9650	1.9500	1.9400	1.9400	1.9550	1.9500	1.9500	1.9700	1.9300	1.9550	1.8900
change	-0.0150	-0.0150	-0.1000	-0.0650	-0.0600	-0.0700	-0.0900	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000
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
2024-12-09	106.89	120.25	2.693	2.691	2.650	2.573	2.635	2.572	2.672	2.565	3.28	2360.58	627.01	1,437.00	947.09	-2840
2024-12-06	106.75	119.55	2.700	2.725	2.692	2.622	2.685	2.633	2.744	2.645	3.28	2428.16	661.33	1,419.20	949.30	-2770
change	0.14	0.70	-0.007	-0.034	-0.042	-0.049	-0.050	-0.061	-0.072	-0.080	0.00	-67.58	-34.32	17.80	-2.21	-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
2024-12-09	4.129	4.091	4.076	4.201	4.388	7.2675	44,401.93	19,736.69	2024-12-09	8.200	-6.000	-4.300	-12.000	-7.200	-14.450	-21.250
2024-12-06	4.098	4.059	4.032	4.149	4.333	7.2818	44,642.52	19,859.77	2024-12-06	11.750	-3.700	-3.200	-10.500	-6.300	-14.400	-21.750
change	0.031	0.032	0.044	0.052	0.055	-0.0143	-240.59	-123.08	change	-3.550	-2.300	-1.100	-1.500	-0.900	-0.050	0.500

◎ 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
2024-12-09	-11.50	-18.50	-24.50	-27.50	-7.00	-6.00	-7.50	-9.00	-1.50	-3.00	-2.25	-1.50	-0.75	0.75	2.75	2.00
2024-12-06	-10.25	-16.25	-22.75	-24.75	-6.00	-6.50	-7.50	-8.50	-1.00	-2.00	-1.00	-1.00	0.00	1.00	3.00	2.00
change	-1.25	-2.25	-1.75	-2.75	-1.00	0.50	0.00	-0.50	-0.50	-1.00	-1.25	-0.50	-0.75	-0.25	-0.25	0.00

◎ 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
2024-12-09	-8.00	-14.50	-18.50	-4.00	-7.50	-9.50	-3.50	-5.50	-4.00	-2.00	-0.50	1.50	3.00	1.50	-4.00	-1.50
2024-12-06	-11.50	-18.50	-21.50	-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	3.50	4.00	3.00	-1.00	-3.00	-4.00	-2.00	-3.00	-3.00	-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
2024-12-09	-69.50	-65.50	-63.50	-65.50	-66.00	-65.25	-65.75	2024-12-09	-15.50	-27.50	-12.00	1.75	-0.25	-2.00	-17.50	-17.25
2024-12-06	-63.75	-66.00	-62.50	-63.00	-63.00	-62.50	-63.00	2024-12-06	-14.50	-25.75	-11.25	1.75	-0.25	-2.00	-17.25	-17.00
change	-5.75	0.50	-1.00	-2.50	-3.00	-2.75	-2.75	change	-1.00	-1.75	-0.75	0.00	0.00	0.00	-0.25	-0.25

◎ 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	106.86	120.24	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	0.03	0.01	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	12.4	16.9	13.7	18.8	13.8	11.70	14.13	18.06				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	11/12/24	11/12/24	11/12/24	11/12/24	11/12/24	11/12/24	11/12/24	11/12/24
	maturity	11/12/25	11/06/26	11/12/26	13/12/27	11/12/28	11/12/29	11/12/31	11/12/34
CCS	value	12/12/24	12/12/24	12/12/24	12/12/24	12/12/24	12/12/24	12/12/24	12/12/24
	maturity	12/12/25	12/06/26	14/12/26	13/12/27	12/12/28	12/12/29	12/12/31	12/12/34

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◎ Bloomberg : TRKW

Night Duty

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