

Tradition Market Summary

13-Dec-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-12	3.0825	2.9275	2.8050	2.6950	2.6175	2.5650	2.5650	2.5650	2.5700	2.5825	2.5975	2.6025	2.6125	2.6300	2.6100	2.4350
2024-12-11	3.0850	2.9300	2.8075	2.6900	2.6100	2.5550	2.5525	2.5525	2.5575	2.5675	2.5825	2.5875	2.5975	2.6150	2.5950	2.4200
change	-0.0025	-0.0025	-0.0025	0.0050	0.0075	0.0100	0.0125	0.0125	0.0125	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150	0.0150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-12	2.5100	2.3900	2.1600	2.0700	2.0100	1.9750	1.9550	1.9400	1.9350	1.9500	1.9450	1.9450	1.9650	1.9250	1.9100	1.8150
2024-12-11	2.5150	2.3950	2.1650	2.0650	2.0000	1.9600	1.9250	1.9150	1.9100	1.9250	1.9200	1.9200	1.9400	1.9000	1.8850	1.8200
change	-0.0050	-0.0050	-0.0050	0.0050	0.0100	0.0150	0.0300	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	0.0250	-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	
2024-12-12	106.71	119.08	2.687	2.698	2.670	2.547	2.695	2.630	2.700	2.597	3.31	2482.12	683.35	1,431.90	937.68	-2750	
2024-12-11	106.77	119.30	2.692	2.695	2.668	2.535	2.677	2.615	2.687	2.610	3.33	2442.51	675.92	1,432.20	937.73	-2770	
change	-0.06	-0.22	-0.005	0.003	0.002	0.012	0.018	0.015	0.013	-0.013	-0.02	39.61	7.43	-	0.30	-0.05	20

◎ 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
2024-12-12	4.199	4.171	4.193	4.336	4.554	7.2759	43,914.12	19,902.84	2024-12-12	11.800	-5.250	1.800	-13.000	-6.500	-8.750	-16.200
2024-12-11	4.157	4.124	4.139	4.275	4.484	7.2796	44,148.56	20,034.89	2024-12-11	11.550	-5.800	2.000	-12.450	-6.250	-8.950	-19.000
change	0.042	0.047	0.054	0.061	0.070	-0.0037	-234.44	-132.05	change	0.250	0.550	-0.200	-0.550	-0.250	0.200	2.800

◎ 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
2024-12-12	-11.00	-18.75	-24.00	-24.00	-7.75	-5.25	-5.25	-5.25	0.00	0.00	1.75	0.00	1.75	1.75	4.75	3.00
2024-12-11	-11.75	-19.75	-25.25	-25.50	-8.00	-5.50	-5.75	-5.75	-0.25	-0.25	1.25	0.00	1.50	1.50	4.50	3.00
change	0.75	1.00	1.25	1.50	0.25	0.25	0.50	0.50	0.25	0.25	0.50	0.00	0.25	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
2024-12-12	-9.00	-15.00	-18.50	-3.50	-5.50	-7.00	-2.00	-3.50	-2.50	-1.50	-0.50	1.00	2.50	1.50	-4.00	-5.50
2024-12-11	-10.00	-16.50	-20.50	-4.00	-7.50	-8.50	-3.50	-4.50	-3.50	-1.00	0.00	1.00	2.50	1.50	-4.00	-5.50
change	1.00	1.50	2.00	0.50	2.00	1.50	1.50	1.00	1.00	-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
2024-12-12	-64.50	-60.75	-59.00	-61.00	-62.50	-63.25	-64.75	2024-12-12	-15.50	-27.75	-12.25	1.75	-0.25	-2.00	-17.75	-17.50
2024-12-11	-64.25	-61.00	-59.50	-62.75	-63.75	-64.25	-65.75	2024-12-11	-15.50	-27.75	-12.25	1.75	-0.25	-2.00	-17.75	-17.50
change	-0.25	0.25	0.50	1.75	1.25	1.00	1.00	change	0.00	0.00	0.00	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	106.72	119.10	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	-0.01	-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	18.00				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/12/24	16/12/24	16/12/24	16/12/24	16/12/24	16/12/24	16/12/24	16/12/24
	maturity	16/12/25	16/06/26	16/12/26	16/12/27	18/12/28	17/12/29	16/12/31	18/12/34
CCS	value	17/12/24	17/12/24	17/12/24	17/12/24	17/12/24	17/12/24	17/12/24	17/12/24
	maturity	17/12/25	17/06/26	17/12/26	17/12/27	18/12/28	17/12/29	17/12/31	18/12/34

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◎ Bloomberg : TRKW

Night Duty

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