

# Tradition Market Summary

19-Dec-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-18	3.0975	2.9300	2.7900	2.6850	2.6275	2.5700	2.5675	2.5650	2.5725	2.5850	2.5950	2.6050	2.6150	2.6275	2.6050	2.4375
2024-12-17	3.1250	2.9700	2.8450	2.7500	2.6925	2.6375	2.6325	2.6300	2.6325	2.6450	2.6575	2.6625	2.6725	2.6900	2.6700	2.4950
change	-0.0275	-0.0400	-0.0550	-0.0650	-0.0650	-0.0675	-0.0650	-0.0650	-0.0600	-0.0600	-0.0625	-0.0575	-0.0575	-0.0625	-0.0650	-0.0575
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-18	2.5750	2.4550	2.2250	2.1250	2.0600	2.0600	2.0450	2.0300	2.0250	2.0400	2.0350	2.0400	2.0600	2.0200	2.0050	1.9100
2024-12-17	2.5800	2.4600	2.2500	2.1500	2.0850	2.0850	2.0700	2.0550	2.0500	2.0650	2.0600	2.0650	2.0850	2.0450	2.0300	1.9350
change	-0.0050	-0.0050	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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	
2024-12-18	107.08	118.85	2.661	2.672	2.650	2.541	2.708	2.655	2.735	2.710	3.38	2484.43	697.57	1,435.90	938.78	-2730	
2024-12-17	106.85	118.32	2.677	2.725	2.715	2.618	2.785	2.732	2.790	2.738	3.38	2456.81	694.47	1,438.90	936.55	-2730	
change	0.23	0.53	-0.016	-0.053	-0.065	-0.077	-0.077	-0.077	-0.055	-0.028	0.00	27.62	3.10	-	3.00	2.23	0

## ◎ 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
2024-12-18	4.359	4.357	4.407	4.520	4.681	7.3259	42,326.87	19,392.70	2024-12-18	12.900	-2.250	2.900	-14.050	-9.000	-12.000	-27.250
2024-12-17	4.247	4.224	4.259	4.395	4.586	7.2879	43,449.90	20,109.06	2024-12-17	16.800	-2.250	1.950	-15.250	-10.200	-11.750	-24.300
change	0.112	0.133	0.148	0.125	0.095	0.0380	-1,123.03	-716.36	change	-3.900	0.000	0.950	1.200	1.200	-0.250	-2.950

## ◎ 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
2024-12-18	-10.50	-16.25	-22.00	-22.50	-5.75	-5.75	-6.00	-6.25	-0.25	-0.50	1.50	-0.25	1.75	2.00	5.00	3.00
2024-12-17	-9.50	-15.25	-20.75	-21.50	-5.75	-5.50	-6.00	-6.25	-0.50	-0.75	0.75	-0.25	1.25	1.50	4.25	2.75
change	-1.00	-1.00	-1.25	-1.00	0.00	-0.25	0.00	0.00	0.25	0.25	0.75	0.00	0.50	0.50	0.75	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
2024-12-18	-10.00	-16.50	-16.50	0.00	-1.50	-3.00	-1.50	-3.00	-2.00	-1.50	-0.50	1.00	3.00	2.00	-4.00	-5.50
2024-12-17	-10.00	-16.50	-16.50	0.00	-1.50	-3.00	-1.50	-3.00	-2.00	-1.50	-0.50	1.00	3.00	2.00	-4.00	-5.50
change	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	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
2024-12-18	-56.50	-56.75	-51.00	-52.25	-53.50	-54.50	-55.50	2024-12-18	-16.75	-30.75	-14.00	1.25	-1.00	-2.25	-17.75	-16.75
2024-12-17	-59.50	-60.75	-55.25	-56.25	-57.50	-58.00	-58.75	2024-12-17	-15.50	-28.00	-12.50	1.75	-0.25	-2.00	-17.75	-17.50
change	3.00	4.00	4.25	4.00	4.00	3.50	3.25	change	-1.25	-2.75	-1.50	-0.50	-0.75	-0.25	0.00	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	107.01	118.81	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	0.07	0.04	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	11.70	14.11	18.00				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/12/24	20/12/24	20/12/24	20/12/24	20/12/24	20/12/24	20/12/24	20/12/24
	maturity	22/12/25	22/06/26	21/12/26	20/12/27	20/12/28	20/12/29	22/12/31	20/12/34
CCS	value	23/12/24	23/12/24	23/12/24	23/12/24	23/12/24	23/12/24	23/12/24	23/12/24
	maturity	23/12/25	23/06/26	23/12/26	23/12/27	26/12/28	24/12/29	23/12/31	26/12/34

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## Night Duty

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