

# Tradition Market Summary

24-Dec-24

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-23	3.1425	2.9775	2.8450	2.7600	2.7200	2.6750	2.6800	2.6825	2.6900	2.7000	2.7075	2.7150	2.7225	2.7350	2.7125	2.5300
2024-12-20	3.1400	2.9750	2.8425	2.7575	2.7200	2.6750	2.6825	2.6900	2.6975	2.7100	2.7200	2.7300	2.7400	2.7525	2.7300	2.5475
change	0.0025	0.0025	0.0025	0.0025	0.0000	0.0000	-0.0025	-0.0075	-0.0075	-0.0100	-0.0125	-0.0150	-0.0175	-0.0175	-0.0175	-0.0175
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-12-23	2.4900	2.3700	2.2700	2.1900	2.1550	2.1450	2.1350	2.1150	2.1100	2.1250	2.1200	2.1250	2.1450	2.1050	2.0900	1.9950
2024-12-20	2.5800	2.4600	2.2750	2.1950	2.1600	2.1500	2.1300	2.1100	2.1050	2.1200	2.1150	2.1200	2.1400	2.1000	2.0850	1.9900
change	-0.0900	-0.0900	-0.0050	-0.0050	-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
2024-12-23	106.75	117.54	2.681	2.715	2.733	2.609	2.805	2.757	2.845	2.767	3.39	2442.01	679.24	1,452.00	924.40	-2810
2024-12-20	106.77	117.45	2.681	2.714	2.724	2.612	2.809	2.760	2.860	2.791	3.39	2404.15	668.31	1,451.40	928.16	-2790
change	-0.02	0.09	0.000	0.001	0.009	-0.003	-0.004	-0.003	-0.015	-0.024	0.00	37.86	10.93	0.60	-3.76	-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
2024-12-23	4.340	4.360	4.436	4.589	4.778	7.3076	42,906.95	19,764.89	2024-12-23	16.400	-1.300	6.600	-12.500	-7.450	-12.250	-23.700
2024-12-20	4.319	4.323	4.386	4.530	4.722	7.2898	42,840.26	19,572.60	2024-12-20	16.150	-0.400	6.300	-12.650	-7.000	-12.000	-24.350
change	0.021	0.037	0.050	0.059	0.056	0.0178	66.69	192.29	change	0.250	-0.900	0.300	0.150	-0.450	-0.250	0.650

## ◎ 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
2024-12-23	-8.50	-12.50	-17.00	-16.25	-4.00	-4.50	-4.00	-3.75	0.50	0.75	2.50	0.25	2.00	1.75	4.00	2.25
2024-12-20	-8.50	-12.25	-16.75	-15.25	-3.75	-4.50	-3.75	-3.00	0.75	1.50	3.50	0.75	2.75	2.00	5.00	3.00
change	0.00	-0.25	-0.25	-1.00	-0.25	0.00	-0.25	-0.75	-0.25	-0.75	-1.00	-0.50	-0.75	-0.25	-1.00	-0.75

## ◎ 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
2024-12-23	-8.00	-11.50	-12.50	-1.00	-2.00	-4.00	-1.00	-3.00	-2.00	-2.00	-1.00	1.00	3.00	2.00	-4.00	-5.50
2024-12-20	-8.00	-11.50	-12.50	-1.00	-3.00	-5.00	-2.00	-4.00	-3.00	-2.00	-1.00	1.00	3.00	2.00	-4.00	-5.50
change	0.00	0.00	0.00	0.00	1.00	1.00	1.00	1.00	1.00	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
2024-12-23	-57.50	-56.50	-53.00	-54.50	-56.75	-57.50	-57.75	2024-12-23	-16.50	-29.75	-13.25	1.25	-1.00	-2.25	-19.25	-18.25
2024-12-20	-56.75	-56.00	-52.50	-55.25	-58.00	-59.00	-60.00	2024-12-20	-16.50	-29.75	-13.25	1.25	-1.00	-2.25	-19.25	-18.25
change	-0.75	-0.50	-0.50	0.75	1.25	1.50	2.25	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	106.70	117.54	01월 11일	02월 22일	04월 12일	05월 23일
15.0	13.3	19.7	29.2	14.8	19.5	24.0	32.8	고/저평	0.05	0.00	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	16.2	22.1	12.3	16.8	13.6	18.7	13.7	11.69	14.08	17.94				

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

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

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## Night Duty

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