

Tradition Market Summary

20-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-19	3.3150	3.2125	3.1250	3.0225	2.9725	2.9175	2.9075	2.9000	2.9025	2.9075	2.9125	2.9200	2.9275	2.9425	2.8975	2.7600
2024-11-18	3.3200	3.2250	3.1500	3.0500	3.0025	2.9450	2.9350	2.9300	2.9325	2.9350	2.9400	2.9475	2.9550	2.9725	2.9275	2.7775
change	-0.0050	-0.0125	-0.0250	-0.0275	-0.0300	-0.0275	-0.0275	-0.0300	-0.0300	-0.0275	-0.0275	-0.0275	-0.0275	-0.0300	-0.0300	-0.0175
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-19	2.6950	2.5750	2.4600	2.3700	2.3300	2.3150	2.2900	2.2600	2.2600	2.2800	2.2750	2.2750	2.3000	2.2600	2.2850	2.2200
2024-11-18	2.7150	2.5950	2.4800	2.3900	2.3450	2.3300	2.3100	2.2800	2.2800	2.3000	2.2950	2.2950	2.3200	2.2800	2.3050	2.2400
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0150	-0.0150	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200
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
2024-11-19	105.97	116.79	2.842	2.953	2.940	2.887	2.960	2.935	3.035	2.983	3.44	2471.95	686.12	1,390.90	900.75	-2490
2024-11-18	105.89	116.54	2.852	2.970	2.960	2.915	2.990	2.965	3.060	2.998	3.44	2469.07	689.55	1,395.20	901.03	-2460
change	0.08	0.25	-0.010	-0.017	-0.020	-0.028	-0.030	-0.030	-0.025	-0.015	0.00	2.88	-	3.43	-0.28	-30

◎ 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
2024-11-19	4.282	4.243	4.261	4.396	4.583	7.2355	43,268.94	18,987.47	2024-11-19	28.300	3.250	3.050	-5.250	-3.500	-10.750	-22.300
2024-11-18	4.280	4.249	4.277	4.414	4.608	7.2297	43,389.60	18,797.81	2024-11-18	29.800	4.250	3.000	-5.500	-3.500	-10.500	-22.050
change	0.002	-0.006	-0.016	-0.018	-0.025	0.0058	-120.66	189.66	change	-1.500	-1.000	0.050	0.250	0.000	-0.250	-0.250

◎ 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
2024-11-19	-10.25	-15.25	-20.75	-22.50	-5.00	-5.50	-6.50	-7.25	-1.00	-1.75	-1.00	-0.75	0.00	0.75	2.75	2.00
2024-11-18	-10.00	-14.75	-20.50	-22.00	-4.75	-5.75	-6.75	-7.25	-1.00	-1.50	-1.00	-0.50	0.00	0.50	2.50	2.00
change	-0.25	-0.50	-0.25	-0.50	-0.25	0.25	0.25	0.00	0.00	-0.25	0.00	-0.25	0.00	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
2024-11-19	-9.00	-13.00	-14.50	-1.50	-4.00	-7.00	-2.50	-5.50	-3.50	-3.00	-1.00	2.00	4.00	2.00	-4.00	-1.50
2024-11-18	-9.00	-13.50	-15.00	-1.50	-3.50	-6.50	-2.00	-5.00	-3.00	-3.00	-1.00	2.00	4.00	2.00	-4.00	-1.50
change	0.00	0.50	0.50	0.00	-0.50	-0.50	-0.50	-0.50	-0.50	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
2024-11-19	-66.50	-64.25	-60.25	-61.75	-64.00	-62.75	-62.75	2024-11-19	-10.25	-19.00	-8.75	1.50	-3.00	-4.50	-16.75	-13.75
2024-11-18	-67.00	-65.75	-61.50	-62.50	-65.00	-63.50	-63.50	2024-11-18	-9.50	-17.00	-7.50	1.75	-2.75	-4.50	-17.75	-15.00
change	0.50	1.50	1.25	0.75	1.00	0.75	0.75	change	-0.75	-2.00	-1.25	-0.25	-0.25	0.00	1.00	1.25

◎ 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	105.94	116.77	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.6	고/저평	0.03	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				
13.1	16.2	22.1	12.3	16.8	13.6	18.6	13.7	11.66	14.04	17.74				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	21/11/24	21/11/24	21/11/24	21/11/24	21/11/24	21/11/24	21/11/24	21/11/24
	maturity	21/11/25	21/05/26	23/11/26	22/11/27	21/11/28	21/11/29	21/11/31	21/11/34
CCS	value	22/11/24	22/11/24	22/11/24	22/11/24	22/11/24	22/11/24	22/11/24	22/11/24
	maturity	24/11/25	22/05/26	23/11/26	22/11/27	22/11/28	23/11/29	24/11/31	22/11/34

◎ Staff

Y.C Yoon J.W Shim S.S Uhm J.K Ko
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo J.Y Na

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

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◎ Bloomberg : TRKW

Night Duty

Y.C Yoon