

Tradition Market Summary

26-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-25	3.2350	3.1100	3.0025	2.9075	2.8675	2.8100	2.7975	2.7875	2.7925	2.7975	2.8075	2.8125	2.8200	2.8350	2.7925	2.6650
2024-11-22	3.2825	3.1525	3.0425	2.9475	2.9050	2.8525	2.8450	2.8375	2.8425	2.8500	2.8600	2.8675	2.8750	2.8900	2.8475	2.7200
change	-0.0475	-0.0425	-0.0400	-0.0400	-0.0375	-0.0425	-0.0475	-0.0500	-0.0500	-0.0525	-0.0525	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-25	2.6500	2.5300	2.4300	2.3300	2.2650	2.2500	2.2250	2.2150	2.2150	2.2300	2.2250	2.2250	2.2450	2.2050	2.2300	2.1650
2024-11-22	2.6700	2.5500	2.4500	2.3550	2.2950	2.2900	2.2700	2.2400	2.2400	2.2550	2.2500	2.2500	2.2700	2.2300	2.2550	2.1900
change	-0.0200	-0.0200	-0.0200	-0.0250	-0.0300	-0.0400	-0.0450	-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
2024-11-25	106.32	117.90	2.816	2.895	2.843	2.771	2.845	2.818	2.920	2.873	3.44	2534.34	696.83	1,402.30	908.53	-2550
2024-11-22	106.18	117.33	2.823	2.920	2.881	2.817	2.903	2.877	2.980	2.911	3.44	2501.24	677.01	1,401.80	907.54	-2540
change	0.14	0.57	-0.007	-0.025	-0.038	-0.046	-0.058	-0.059	-0.060	-0.038	0.00	33.10	19.82	0.50	0.99	-10

◎ 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
2024-11-25	4.273	4.207	4.176	4.275	4.464	7.2449	44,736.57	19,054.84	2024-11-25	18.650	2.450	3.900	-4.750	-3.050	-10.000	-20.800
2024-11-22	4.382	4.320	4.306	4.412	4.595	7.2447	44,296.51	19,003.65	2024-11-22	21.950	2.400	3.550	-5.800	-3.950	-10.500	-19.100
change	-0.109	-0.113	-0.130	-0.137	-0.131	0.0002	440.06	51.19	change	-3.300	0.050	0.350	1.050	0.900	0.500	-1.700

◎ 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
2024-11-25	-9.50	-13.50	-19.25	-21.50	-4.00	-5.75	-7.00	-8.00	-1.25	-2.25	-1.25	-1.00	0.00	1.00	3.25	2.25
2024-11-22	-9.50	-13.75	-19.00	-20.50	-4.25	-5.25	-6.00	-6.75	-0.75	-1.50	-0.25	-0.75	0.50	1.25	3.75	2.50
change	0.00	0.25	-0.25	-1.00	0.25	-0.50	-1.00	-1.25	-0.50	-0.75	-1.00	-0.25	-0.50	-0.25	-0.50	-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
2024-11-25	-10.00	-16.50	-18.00	-1.50	-4.00	-5.00	-2.50	-3.50	-2.00	-1.00	0.50	1.50	3.00	1.50	-4.00	-1.50
2024-11-22	-9.50	-15.50	-16.00	-0.50	-2.50	-5.50	-2.00	-5.00	-3.50	-3.00	-1.50	1.50	3.00	1.50	-4.00	-1.50
change	-0.50	-1.00	-2.00	-1.00	-1.50	0.50	-0.50	1.50	1.50	2.00	2.00	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
2024-11-25	-57.25	-60.25	-56.00	-57.25	-57.25	-56.75	-57.50	2024-11-25	-12.50	-23.25	-10.75	1.50	-2.75	-4.25	-15.50	-12.75
2024-11-22	-59.25	-61.00	-56.25	-57.50	-59.75	-59.50	-60.50	2024-11-22	-13.00	-24.00	-11.00	1.50	-2.75	-4.25	-15.50	-12.75
change	2.00	0.75	0.25	0.25	2.50	2.75	3.00	change	0.50	0.75	0.25	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	106.27	117.85	01월 11일	02월 22일	04월 12일	05월 23일
14.9	13.3	19.7	29.2	14.8	19.5	24.0	32.7	고/저평	0.05	0.05	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	11.67	14.07	17.80				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	27/11/24	27/11/24	27/11/24	27/11/24	27/11/24	27/11/24	27/11/24	27/11/24
	maturity	27/11/25	27/05/26	27/11/26	29/11/27	27/11/28	27/11/29	27/11/31	27/11/34
CCS	value	29/11/24	29/11/24	29/11/24	29/11/24	29/11/24	29/11/24	29/11/24	29/11/24
	maturity	28/11/25	29/05/26	30/11/26	30/11/27	30/11/28	30/11/29	28/11/31	30/11/34

◎ 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