

Tradition Market Summary

29-Nov-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-28	3.0750	2.9575	2.8700	2.7700	2.7250	2.6850	2.6675	2.6550	2.6625	2.6650	2.6750	2.6825	2.6875	2.7075	2.6650	2.5525
2024-11-27	3.2200	3.0975	3.0000	2.8950	2.8475	2.7925	2.7800	2.7675	2.7700	2.7700	2.7750	2.7800	2.7875	2.8025	2.7600	2.6325
change	-0.1450	-0.1400	-0.1300	-0.1250	-0.1225	-0.1075	-0.1125	-0.1125	-0.1075	-0.1050	-0.1000	-0.0975	-0.1000	-0.0950	-0.0950	-0.0800
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-11-28	2.5600	2.4400	2.3400	2.2100	2.1350	2.1200	2.1050	2.0850	2.0850	2.1000	2.0950	2.0950	2.1150	2.0750	2.1000	2.0350
2024-11-27	2.6750	2.5550	2.4550	2.3300	2.2450	2.2250	2.2100	2.1900	2.1900	2.2050	2.2000	2.2000	2.2200	2.1800	2.2050	2.1400
change	-0.1150	-0.1150	-0.1150	-0.1200	-0.1100	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050
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
2024-11-28	106.70	119.17	2.703	2.770	2.723	2.640	2.715	2.686	2.785	2.744	3.29	2504.67	694.39	1,395.60	921.75	-2570
2024-11-27	106.41	118.28	2.807	2.870	2.817	2.740	2.812	2.779	2.880	2.830	3.44	2503.06	692.00	1,397.00	921.60	-2480
change	0.29	0.89	-0.104	-0.100	-0.094	-0.100	-0.097	-0.093	-0.095	-0.086	-0.15	1.61	2.39	-	1.40	0.15

◎ 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
2024-11-27	4.231	4.173	4.134	4.261	4.439	7.2458	44,722.06	19,060.48	2024-11-28	16.700	0.200	4.500	-4.750	-3.100	-9.750	-19.150
2024-11-26	4.248	4.204	4.183	4.295	4.466	7.2573	44,860.31	19,174.30	2024-11-27	19.300	3.050	5.250	-3.200	-1.150	-9.250	-19.750
change	-0.017	-0.031	-0.049	-0.034	-0.027	-0.0115	-138.25	-113.82	change	-2.600	-2.850	-0.750	-1.550	-1.950	-0.500	0.600

◎ 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
2024-11-28	-10.00	-14.50	-18.50	-21.50	-4.50	-4.00	-5.75	-7.00	-1.75	-3.00	-2.00	-1.25	-0.25	1.00	3.25	2.25
2024-11-27	-10.50	-15.25	-20.75	-23.25	-4.75	-5.50	-6.75	-8.00	-1.25	-2.50	-2.25	-1.25	-1.00	0.25	2.00	1.75
change	0.50	0.75	2.25	1.75	0.25	1.50	1.00	1.00	-0.50	-0.50	0.25	0.00	0.75	0.75	1.25	0.50

◎ 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
2024-11-28	-13.00	-20.50	-22.00	-1.50	-3.00	-5.00	-1.50	-3.50	-2.00	-2.00	-0.50	1.50	3.00	1.50	-4.00	-1.50
2024-11-27	-12.50	-21.00	-23.00	-2.00	-3.50	-5.50	-1.50	-3.50	-2.00	-2.00	-0.50	1.50	3.00	1.50	-4.00	-1.50
change	-0.50	0.50	1.00	0.50	0.50	0.50	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
2024-11-28	-53.00	-59.00	-56.50	-56.25	-57.00	-56.50	-57.25	2024-11-28	-11.75	-20.50	-8.75	2.00	-2.25	-4.25	-13.50	-11.25
2024-11-27	-54.50	-60.25	-56.75	-57.00	-57.75	-56.50	-56.75	2024-11-27	-12.25	-22.00	-9.75	1.50	-2.75	-4.25	-15.50	-12.75
change	1.50	1.25	0.25	0.75	0.75	0.00	-0.50	change	0.50	1.50	1.00	0.50	0.50	0.00	2.00	1.50

◎ 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	106.66	119.16	01월 11일	02월 22일	04월 12일	05월 23일
15.0	13.3	19.7	29.2	14.8	19.5	24.1	32.8	고/저평	0.04	0.01	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	22.2	12.3	16.8	13.6	18.7	13.7	11.68	14.10	17.87				

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

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	02/12/24	02/12/24	02/12/24	02/12/24	02/12/24	02/12/24	02/12/24	02/12/24
	maturity	02/12/25	02/06/26	02/12/26	02/12/27	04/12/28	03/12/29	02/12/31	04/12/34
CCS	value	03/12/24	03/12/24	03/12/24	03/12/24	03/12/24	03/12/24	03/12/24	03/12/24
	maturity	03/12/25	04/06/26	03/12/26	03/12/27	04/12/28	03/12/29	03/12/31	04/12/34

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◎ Bloomberg : TRKW

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