

# Tradition Market Summary

28-Nov-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-27	3.8425	3.8475	3.8475	3.8000	3.7450	3.6725	3.6475	3.6225	3.6100	3.6075	3.6050	3.6150	3.6225	3.6450	3.6200	3.5375
2023-11-24	3.8425	3.8475	3.8450	3.8025	3.7450	3.6750	3.6500	3.6275	3.6200	3.6225	3.6225	3.6350	3.6450	3.6675	3.6425	3.5600
change	0.0000	0.0000	0.0025	-0.0025	0.0000	-0.0025	-0.0025	-0.0050	-0.0100	-0.0150	-0.0175	-0.0200	-0.0225	-0.0225	-0.0225	-0.0225
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-27	3.1450	3.1100	3.1000	3.0300	2.9450	2.9000	2.9000	2.9000	2.8900	2.8650	2.8350	2.8300	2.8150	2.8600	2.8050	2.8050
2023-11-24	3.1650	3.1300	3.1200	3.0500	2.9650	2.9300	2.9200	2.9200	2.9150	2.9150	2.8850	2.8800	2.8750	2.9200	2.8750	2.8750
change	-0.0200	-0.0200	-0.0200	-0.0200	-0.0200	-0.0300	-0.0200	-0.0200	-0.0250	-0.0500	-0.0500	-0.0500	-0.0600	-0.0600	-0.0700	-0.0700
on/off	4.5	4.5	4.5	6.0	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5

## ◎ 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
2023-11-27	103.70	110.16	3.691	3.740	3.730	3.687	3.724	3.715	3.762	3.702	3.84	2495.66	810.25	1,303.80	874.32	-2720
2023-11-24	103.71	110.00	3.693	3.743	3.725	3.674	3.720	3.720	3.775	3.710	3.84	2496.63	815.00	1,306.40	873.64	-2700
change	-0.01	0.16	-0.002	-0.003	0.005	0.013	0.004	-0.005	-0.013	-0.008	0.00	-0.97	-	4.75	-	2.60

## ◎ 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	
2023-11-27	4.890	4.602	4.412	4.390	4.541	7.1610	35,333.47	14,241.02	2023-11-27	15.650	1.500	-1.450	-7.650	-9.250	-13.950	-16.450	
2023-11-24	4.955	4.670	4.492	4.472	4.603	7.1491	35,390.15	14,250.85	2023-11-24	15.200	2.000	0.100	-7.000	-9.250	-13.000	-15.000	
change	-0.065	-0.068	-0.080	-0.082	-0.062	0.0119	-	56.68	-	9.83	change	0.450	-0.500	-1.550	-0.650	0.000	-0.950

## ◎ 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
2023-11-27	-4.75	-10.25	-17.50	-22.50	-5.50	-7.25	-9.75	-12.25	-2.50	-5.00	-6.50	-2.50	-4.00	-1.50	0.00	1.50
2023-11-24	-4.25	-10.00	-17.00	-21.75	-5.75	-7.00	-9.50	-11.75	-2.50	-4.75	-5.25	-2.25	-2.75	-0.50	1.75	2.25
change	-0.50	-0.25	-0.50	-0.75	0.25	-0.25	-0.25	-0.50	0.00	-0.25	-1.25	-0.25	-1.25	-1.00	-1.75	-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
2023-11-27	-7.00	-15.50	-20.00	-4.50	-4.50	-4.50	0.00	0.00	-3.50	0.00	-3.50	-3.50	-8.50	-5.00	4.50	-1.00
2023-11-24	-7.00	-15.50	-19.00	-3.50	-4.50	-4.50	-1.00	-1.00	-1.50	0.00	-0.50	-0.50	-4.50	-4.00	4.50	0.00
change	0.00	0.00	-1.00	-1.00	0.00	0.00	1.00	1.00	-2.00	0.00	-3.00	-3.00	-4.00	-1.00	0.00	-1.00

## ◎ 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
2023-11-27	-74.75	-80.00	-77.25	-74.75	-72.25	-74.25	-80.75	2023-11-27	0.50	0.50	0.00	2.25	-0.25	-2.50	-8.50	-8.25
2023-11-24	-72.50	-78.00	-74.50	-73.00	-70.75	-70.75	-77.00	2023-11-24	0.50	0.25	-0.25	2.25	-0.25	-2.50	-8.50	-8.25
change	-2.25	-2.00	-2.75	-1.75	-1.50	-3.50	-3.75	change	0.00	0.25	0.25	0.00	0.00	0.00	0.00	0.00

## ◎ Short-End, Long-End IRS spread

Duration	(vard)								3yr	10yr	2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	103.65	110.16	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.7	32.1	고/저평	0.05	0.00	07월 13일	08월 24일	10월 19일	11월 30일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20				
13.1	16.1	21.8	12.3	16.6	13.5	18.4	13.6	11.59	13.80	17.10				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	29/11/23	29/11/23	29/11/23	29/11/23	29/11/23	29/11/23	29/11/23	29/11/23
	maturity	29/11/24	29/05/25	28/11/25	30/11/26	29/11/27	29/11/28	29/11/30	29/11/33
CCS	value	30/11/23	30/11/23	30/11/23	30/11/23	30/11/23	30/11/23	30/11/23	30/11/23
	maturity	29/11/24	30/05/25	28/11/25	30/11/26	30/11/27	30/11/28	29/11/30	30/11/33

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