

Tradition Market Summary

29-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-28	3.8350	3.8300	3.8225	3.7750	3.7125	3.6375	3.6100	3.5800	3.5675	3.5650	3.5625	3.5725	3.5800	3.6025	3.5775	3.4950
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
change	-0.0075	-0.0175	-0.0250	-0.0250	-0.0325	-0.0350	-0.0375	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425	-0.0425
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-28	3.1200	3.0850	3.0750	3.0050	2.9000	2.8500	2.8500	2.8500	2.8400	2.8100	2.7800	2.7750	2.7600	2.8050	2.7500	2.7500
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
change	-0.0250	-0.0250	-0.0250	-0.0250	-0.0450	-0.0500	-0.0500	-0.0500	-0.0500	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550	-0.0550
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
2023-11-28	103.80	110.40	3.675	3.711	3.695	3.650	3.685	3.672	3.735	3.645	3.84	2521.76	816.44	1,293.70	873.61	-2740
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
change	0.10	0.24	-0.016	-0.029	-0.035	-0.037	-0.039	-0.043	-0.027	-0.057	0.00	26.10	6.19	-	10.10	-0.71

◎ 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
2023-11-28	4.743	4.488	4.282	4.325	4.505	7.1330	35,416.98	14,281.76	2023-11-28	14.750	1.750	-1.250	-7.500	-9.200	-15.500	-15.000
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
change	-0.147	-0.114	-0.130	-0.065	-0.036	-0.0280	83.51	40.74	change	-0.900	0.250	0.200	0.150	0.050	-1.550	1.450

◎ 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
2023-11-28	-4.75	-11.00	-18.50	-24.25	-6.25	-7.50	-10.25	-13.25	-2.75	-5.75	-7.25	-3.00	-4.50	-1.50	0.00	1.50
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
change	0.00	-0.75	-1.00	-1.75	-0.75	-0.25	-0.50	-1.00	-0.25	-0.75	-0.75	-0.50	-0.50	0.00	0.00	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
2023-11-28	-7.00	-17.50	-22.50	-5.00	-5.00	-5.00	0.00	0.00	-4.00	0.00	-4.00	-4.00	-9.00	-5.00	4.50	-1.00
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
change	0.00	-2.00	-2.50	-0.50	-0.50	-0.50	0.00	0.00	-0.50	0.00	-0.50	-0.50	-0.50	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
2023-11-28	-74.75	-81.25	-78.75	-76.00	-73.00	-75.50	-82.00	2023-11-28	-0.50	-1.25	-0.75	2.25	-0.25	-2.50	-8.50	-8.25
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
change	0.00	-1.25	-1.50	-1.25	-0.75	-1.25	-1.25	change	-1.00	-1.75	-0.75	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	103.77	110.40	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.7	19.3	23.8	32.2	고/저평	0.03	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	13.81	17.13				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	01/12/23	01/12/23	01/12/23	01/12/23	01/12/23	01/12/23	01/12/23	01/12/23
	maturity	02/12/24	02/06/25	01/12/25	01/12/26	01/12/27	01/12/28	02/12/30	01/12/33

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Night Duty

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