

Tradition Market Summary

30-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-29	3.8050	3.7850	3.7600	3.6950	3.6200	3.5450	3.5175	3.4950	3.4825	3.4800	3.4800	3.4875	3.4950	3.5175	3.4925	3.4175
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
change	-0.0300	-0.0450	-0.0625	-0.0800	-0.0925	-0.0925	-0.0925	-0.0850	-0.0850	-0.0850	-0.0825	-0.0850	-0.0850	-0.0850	-0.0850	-0.0775
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-29	3.0200	2.9850	2.9750	2.9050	2.7900	2.7300	2.7300	2.7300	2.7200	2.6900	2.6600	2.6550	2.6400	2.6850	2.6300	2.6300
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
change	-0.1000	-0.1000	-0.1000	-0.1000	-0.1100	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200	-0.1200
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
2023-11-29	104.08	111.29	3.619	3.625	3.601	3.550	3.594	3.576	3.640	3.550	3.84	2519.81	822.44	1,289.60	875.04	-2690
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
change	0.28	0.89	-0.056	-0.086	-0.094	-0.100	-0.091	-0.096	-0.095	-0.095	0.00	-1.95	6.00	-	4.10	50

◎ 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
2023-11-29	4.645	4.400	4.214	4.259	4.443	7.1422	35,430.42	14,258.49	2023-11-29	14.100	1.900	-0.500	-7.650	-8.100	-14.500	-13.250
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
change	-0.098	-0.088	-0.068	-0.066	-0.062	0.0092	13.44	-	change	-0.650	0.150	0.750	-0.150	1.100	1.000	1.750

◎ 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
2023-11-29	-6.50	-14.00	-21.50	-26.50	-7.50	-7.50	-10.25	-12.50	-2.75	-5.00	-6.50	-2.25	-3.75	-1.50	0.00	1.50
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
change	-1.75	-3.00	-3.00	-2.25	-1.25	0.00	0.00	0.75	0.00	0.75	0.75	0.75	0.75	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
2023-11-29	-7.00	-18.50	-24.50	-6.00	-6.00	-6.00	0.00	0.00	-4.00	0.00	-4.00	-4.00	-9.00	-5.00	4.50	-1.00
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
change	0.00	-1.00	-2.00	-1.00	-1.00	-1.00	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
2023-11-29	-78.50	-83.00	-81.50	-78.75	-76.50	-79.00	-85.50	2023-11-29	-2.00	-4.50	-2.50	2.25	-0.25	-2.50	-7.75	-7.50
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
change	-3.75	-1.75	-2.75	-2.75	-3.50	-3.50	-3.50	change	-1.50	-3.25	-1.75	0.00	0.00	0.00	0.75	0.75

◎ 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	104.06	111.25	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.8	19.3	23.8	32.2	고/저평	0.02	0.04	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	16.7	13.5	18.4	13.6	11.60	13.84	17.18				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	04/12/23	04/12/23	04/12/23	04/12/23	04/12/23	04/12/23	04/12/23	04/12/23
	maturity	04/12/24	04/06/25	04/12/25	04/12/26	06/12/27	04/12/28	04/12/30	05/12/33

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Night Duty

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