

Tradition Market Summary

16-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-15	3.8575	3.8725	3.8725	3.8275	3.7750	3.7000	3.6675	3.6400	3.6350	3.6300	3.6225	3.6275	3.6350	3.6575	3.6300	3.5200
2023-11-14	3.8900	3.9200	3.9350	3.9075	3.8800	3.8200	3.8000	3.7800	3.7825	3.7800	3.7725	3.7800	3.7900	3.8125	3.7850	3.6750
change	-0.0325	-0.0475	-0.0625	-0.0800	-0.1050	-0.1200	-0.1325	-0.1400	-0.1475	-0.1500	-0.1500	-0.1525	-0.1550	-0.1550	-0.1550	-0.1550
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-15	3.2050	3.1700	3.1600	3.0800	3.0000	3.0200	3.0100	3.0100	3.0200	3.0200	2.9900	2.9850	2.9800	3.0250	2.9800	2.9800
2023-11-14	3.2650	3.2300	3.2200	3.1700	3.1400	3.1600	3.1500	3.1500	3.1600	3.1600	3.1300	3.1250	3.1200	3.1650	3.1200	3.1200
change	-0.0600	-0.0600	-0.0600	-0.0900	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400	-0.1400
on/off	4.5	4.5	4.5	6.0	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5

◎ 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
2023-11-15	103.52	109.71	3.697	3.815	3.790	3.745	3.765	3.762	3.817	3.697	3.83	2486.67	809.36	1,300.80	862.97	-2590
2023-11-14	103.13	108.25	3.718	3.875	3.875	3.857	3.900	3.902	3.980	3.837	3.83	2433.25	794.19	1,328.90	870.49	-2670
change	0.39	1.46	-0.021	-0.060	-0.085	-0.112	-0.135	-0.140	-0.163	-0.140	0.00	53.42	15.17	-28.10	-7.52	80

◎ 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
2023-11-15	4.903	4.667	4.512	4.525	4.690	7.2579	34,991.21	14,103.84	2023-11-15	17.550	-1.500	-4.500	-9.750	-12.200	-18.200	-17.700
2023-11-14	4.836	4.597	4.440	4.453	4.630	7.2531	34,827.70	14,094.38	2023-11-14	21.700	0.500	-3.700	-10.000	-12.200	-19.000	-16.200
change	0.067	0.070	0.072	0.072	0.060	0.0048	163.51	9.46	change	-4.150	-2.000	-0.800	0.250	0.000	0.800	-1.500

◎ 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
2023-11-15	-4.50	-9.75	-17.25	-23.25	-5.25	-7.50	-10.75	-13.50	-3.25	-6.00	-7.00	-2.75	-3.75	-1.00	-0.50	0.50
2023-11-14	-2.75	-5.50	-11.50	-15.50	-2.75	-6.00	-8.00	-10.00	-2.00	-4.00	-4.00	-2.00	-2.00	0.00	1.00	1.00
change	-1.75	-4.25	-5.75	-7.75	-2.50	-1.50	-2.75	-3.50	-1.25	-2.00	-3.00	-0.75	-1.75	-1.00	-1.50	-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
2023-11-15	-8.00	-16.00	-14.00	2.00	1.00	1.00	-1.00	-1.00	0.00	0.00	1.00	1.00	-3.00	-4.00	4.50	0.00
2023-11-14	-5.00	-8.00	-6.00	2.00	1.00	1.00	-1.00	-1.00	0.00	0.00	1.00	1.00	-3.00	-4.00	4.50	0.00
change	-3.00	-8.00	-8.00	0.00	0.00	0.00	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
2023-11-15	-71.25	-77.50	-68.00	-65.75	-63.00	-61.00	-65.50	2023-11-15	1.50	1.50	0.00	2.25	-0.50	-2.75	-11.50	-11.00
2023-11-14	-71.50	-74.00	-66.00	-65.00	-63.00	-62.00	-67.00	2023-11-14	3.00	4.50	1.50	2.25	-0.50	-2.75	-11.50	-11.00
change	0.25	-3.50	-2.00	-0.75	0.00	1.00	1.50	change	-1.50	-3.00	-1.50	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	103.47	109.69	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	0.02	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	18.3	13.6	11.59	13.80	17.14				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	17/11/23	17/11/23	17/11/23	17/11/23	17/11/23	17/11/23	17/11/23	17/11/23
	maturity	18/11/24	19/05/25	17/11/25	17/11/26	17/11/27	17/11/28	18/11/30	17/11/33
CCS	value	20/11/23	20/11/23	20/11/23	20/11/23	20/11/23	20/11/23	20/11/23	20/11/23
	maturity	20/11/24	20/05/25	20/11/25	20/11/26	22/11/27	20/11/28	20/11/30	21/11/33

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