

Tradition Market Summary

17-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-16	3.8600	3.8600	3.8500	3.7950	3.7400	3.6650	3.6350	3.6100	3.6075	3.6050	3.6050	3.6150	3.6225	3.6450	3.6175	3.5275
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
change	0.0025	-0.0125	-0.0225	-0.0325	-0.0350	-0.0350	-0.0325	-0.0300	-0.0275	-0.0250	-0.0175	-0.0125	-0.0125	-0.0125	-0.0125	0.0075
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-16	3.1650	3.1300	3.1200	3.0500	2.9600	2.9600	2.9500	2.9700	2.9700	2.9700	2.9400	2.9350	2.9300	2.9750	2.9300	2.9300
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
change	-0.0400	-0.0400	-0.0400	-0.0300	-0.0400	-0.0600	-0.0600	-0.0400	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
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
2023-11-16	103.64	109.90	3.680	3.770	3.750	3.697	3.720	3.717	3.790	3.660	3.83	2488.18	811.11	1,296.90	861.43	-2610
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
change	0.12	0.19	-0.017	-0.045	-0.040	-0.048	-0.045	-0.045	-0.027	-0.037	0.00	1.51	1.75	-	3.90	-1.54

◎ 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
2023-11-16	4.850	4.594	4.426	4.441	4.618	7.2400	34,945.47	14,113.67	2023-11-16	17.000	-1.000	-3.200	-8.500	-10.700	-16.750	-13.250
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
change	-0.053	-0.073	-0.086	-0.084	-0.072	-0.0179	-	45.74	9.83	change	-0.550	0.500	1.300	1.250	1.500	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
2023-11-16	-5.50	-11.00	-18.50	-24.00	-5.50	-7.50	-10.50	-13.00	-3.00	-5.50	-6.00	-2.50	-3.00	-0.50	1.25	1.75
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
change	-1.00	-1.25	-1.25	-0.75	-0.25	0.00	0.25	0.50	0.25	0.50	1.00	0.25	0.75	0.50	1.75	1.25

◎ 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
2023-11-16	-7.00	-16.00	-16.00	0.00	-1.00	1.00	-1.00	1.00	1.00	2.00	2.00	0.00	-4.00	-4.00	4.50	0.00
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
change	1.00	0.00	-2.00	-2.00	-2.00	0.00	0.00	2.00	1.00	2.00	1.00	-1.00	-1.00	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
2023-11-16	-73.00	-78.00	-70.50	-68.50	-64.00	-63.50	-69.25	2023-11-16	0.00	-1.00	-1.00	2.25	-0.50	-2.75	-9.50	-9.00
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
change	-1.75	-0.50	-2.50	-2.75	-1.00	-2.50	-3.75	change	-1.50	-2.50	-1.00	0.00	0.00	0.00	2.00	2.00

◎ 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	103.61	109.94	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	0.03	-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	16.6	13.5	18.3	13.6	11.59	13.80	17.12				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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