

Tradition Market Summary

20-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-17	3.8400	3.8400	3.8300	3.7825	3.7300	3.6550	3.6275	3.6050	3.6025	3.6025	3.6025	3.6150	3.6250	3.6475	3.6200	3.5300
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
change	-0.0200	-0.0200	-0.0200	-0.0125	-0.0100	-0.0100	-0.0075	-0.0050	-0.0050	-0.0025	-0.0025	0.0000	0.0025	0.0025	0.0025	0.0025
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-17	3.1550	3.1200	3.1100	3.0400	2.9350	2.9350	2.9200	2.9400	2.9400	2.9400	2.9100	2.9050	2.9000	2.9450	2.9000	2.9000
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
change	-0.0100	-0.0100	-0.0100	-0.0100	-0.0250	-0.0250	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2023-11-17	103.65	109.78	3.679	3.740	3.724	3.685	3.716	3.720	3.805	3.706	3.83	2469.85	799.06	1,296.85	866.44	-2630
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
change	0.01	-0.12	-0.001	-0.030	-0.026	-0.012	-0.004	0.003	0.015	0.046	0.00	-18.33	-12.05	-0.05	5.01	-20

◎ 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
2023-11-17	4.894	4.625	4.446	4.439	4.594	7.2207	34,947.28	14,125.48	2023-11-17	15.100	0.600	-3.000	-8.850	-11.500	-18.000	-17.600
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
change	0.044	0.031	0.020	-0.002	-0.024	-0.0193	1.81	11.81	change	-1.900	1.600	0.200	-0.350	-0.800	-1.250	-4.350

◎ 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
2023-11-17	-4.75	-10.00	-17.50	-22.50	-5.25	-7.50	-10.25	-12.50	-2.75	-5.00	-5.25	-2.25	-2.50	-0.25	2.00	2.25
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
change	0.75	1.00	1.00	1.50	0.25	0.00	0.25	0.50	0.25	0.50	0.75	0.25	0.50	0.25	0.75	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
2023-11-17	-7.00	-17.50	-17.50	0.00	-1.50	0.50	-1.50	0.50	0.50	2.00	2.00	0.00	-4.00	-4.00	4.50	0.00
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
change	0.00	-1.50	-1.50	0.00	-0.50	-0.50	-0.50	-0.50	-0.50	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
2023-11-17	-72.00	-79.50	-72.00	-70.75	-66.50	-66.25	-72.50	2023-11-17	0.00	-1.00	-1.00	2.25	-0.50	-2.75	-9.50	-9.00
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
change	1.00	-1.50	-1.50	-2.25	-2.50	-2.75	-3.25	change	0.00	0.00	0.00	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	103.64	109.81	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	0.01	-0.03	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	17.11				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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