

Tradition Market Summary

22-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-21	3.8300	3.8225	3.8075	3.7500	3.6875	3.6075	3.5825	3.5500	3.5400	3.5375	3.5375	3.5475	3.5525	3.5750	3.5475	3.4625
2023-11-20	3.8425	3.8375	3.8225	3.7650	3.7075	3.6300	3.6050	3.5750	3.5700	3.5675	3.5625	3.5725	3.5800	3.6025	3.5750	3.4850
change	-0.0125	-0.0150	-0.0150	-0.0150	-0.0200	-0.0225	-0.0225	-0.0250	-0.0300	-0.0300	-0.0250	-0.0250	-0.0275	-0.0275	-0.0275	-0.0225
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-21	3.1250	3.0900	3.0800	3.0000	2.8700	2.8000	2.7750	2.7750	2.7700	2.7700	2.7400	2.7350	2.7300	2.7750	2.7300	2.7300
2023-11-20	3.1400	3.1050	3.0950	3.0250	2.9100	2.8850	2.8700	2.8700	2.8700	2.8700	2.8400	2.8350	2.8300	2.8750	2.8300	2.8300
change	-0.0150	-0.0150	-0.0150	-0.0250	-0.0400	-0.0850	-0.0950	-0.0950	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000	-0.1000
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
2023-11-21	103.80	110.58	3.668	3.705	3.685	3.639	3.675	3.669	3.710	3.627	3.83	2510.42	817.01	1,289.20	874.51	-2680
2023-11-20	103.74	110.34	3.673	3.711	3.697	3.659	3.695	3.687	3.745	3.660	3.83	2491.20	813.08	1,291.60	871.57	-2630
change	0.06	0.24	-0.005	-0.006	-0.012	-0.020	-0.020	-0.018	-0.035	-0.033	0.00	19.22	3.93	-2.40	2.94	-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
2023-11-21	4.883	4.602	4.409	4.398	4.553	7.1456	35,088.29	14,199.98	2023-11-21	13.950	0.250	-3.150	-9.250	-11.900	-15.750	-16.450
2023-11-20	4.919	4.636	4.446	4.426	4.576	7.1656	35,151.04	14,284.53	2023-11-20	14.950	1.050	-2.900	-9.000	-11.200	-16.500	-17.500
change	-0.036	-0.034	-0.037	-0.028	-0.023	-0.0200	-62.75	-84.55	change	-1.000	-0.800	-0.250	-0.250	-0.700	0.750	1.050

◎ 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
2023-11-21	-5.75	-12.00	-20.00	-25.75	-6.25	-8.00	-10.50	-13.75	-2.50	-5.75	-7.00	-3.25	-4.50	-1.25	0.25	1.50
2023-11-20	-5.75	-11.50	-19.25	-24.75	-5.75	-7.75	-10.25	-13.25	-2.50	-5.50	-6.25	-3.00	-3.75	-0.75	0.50	1.25
change	0.00	-0.50	-0.75	-1.00	-0.50	-0.25	-0.25	-0.50	0.00	-0.25	-0.75	-0.25	-0.75	-0.50	-0.25	0.25

◎ 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
2023-11-21	-8.00	-21.00	-28.00	-7.00	-9.50	-9.50	-2.50	-2.50	-3.00	0.00	-0.50	-0.50	-4.50	-4.00	4.50	0.00
2023-11-20	-7.00	-18.50	-21.00	-2.50	-4.00	-4.00	-1.50	-1.50	-1.50	0.00	0.00	0.00	-4.00	-4.00	4.50	0.00
change	-1.00	-2.50	-7.00	-4.50	-5.50	-5.50	-1.00	-1.00	-1.50	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
2023-11-21	-72.75	-81.75	-80.75	-80.75	-77.50	-76.75	-82.25	2023-11-21	-0.75	-2.25	-1.50	2.25	-0.50	-2.75	-9.00	-8.50
2023-11-20	-72.75	-79.75	-74.50	-73.50	-70.50	-69.75	-75.00	2023-11-20	-0.50	-2.00	-1.50	2.25	-0.50	-2.75	-9.50	-9.00
change	0.00	-2.00	-6.25	-7.25	-7.00	-7.00	-7.25	change	-0.25	-0.25	0.00	0.00	0.00	0.00	0.50	0.50

◎ 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	110.64	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	0.03	-0.06	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	13.82	17.16				

◎ Deal-slip DATE (not for ND IRS)

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

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