

Tradition Market Summary

24-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-23	3.8225	3.8200	3.8100	3.7625	3.7050	3.6300	3.6050	3.5750	3.5625	3.5625	3.5625	3.5725	3.5800	3.6025	3.5775	3.4950
2023-11-22	3.8350	3.8350	3.8225	3.7725	3.7175	3.6450	3.6200	3.5925	3.5850	3.5875	3.5875	3.6000	3.6100	3.6350	3.6075	3.5250
change	-0.0125	-0.0150	-0.0125	-0.0100	-0.0125	-0.0150	-0.0150	-0.0175	-0.0225	-0.0250	-0.0250	-0.0275	-0.0300	-0.0325	-0.0300	-0.0300
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-23	3.1350	3.1000	3.0900	3.0350	2.9450	2.9150	2.9050	2.9050	2.9000	2.9000	2.8700	2.8650	2.8600	2.9050	2.8600	2.8600
2023-11-22	3.1450	3.1100	3.1000	3.0350	2.9450	2.8750	2.8500	2.8500	2.8450	2.8450	2.8150	2.8100	2.8050	2.8500	2.8050	2.8050
change	-0.0100	-0.0100	-0.0100	0.0000	0.0000	0.0400	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550	0.0550
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
2023-11-23	103.81	110.64	3.675	3.720	3.697	3.642	3.677	3.675	3.710	3.645	3.84	2514.96	815.98	1,297.50	871.23	-2730
2023-11-22	103.71	110.11	3.673	3.720	3.710	3.665	3.705	3.705	3.760	3.674	3.83	2511.70	814.61	1,300.50	869.69	-2700
change	0.10	0.53	0.002	0.000	-0.013	-0.023	-0.028	-0.030	-0.050	-0.029	0.01	3.26	1.37	-	3.00	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
2023-11-23	4.897	4.616	4.433	4.408	4.544	7.1509	35,273.03	14,265.86	2023-11-23	13.500	0.800	-1.200	-7.200	-10.000	-13.000	-15.000
2023-11-22	4.897	4.616	4.433	4.408	4.544	7.1653	35,273.03	14,265.86	2023-11-22	14.950	0.750	-2.000	-8.500	-11.250	-15.000	-14.900
change	0.000	0.000	0.000	0.000	0.000	-0.0144	-	-	change	-1.450	0.050	0.800	1.300	1.250	2.000	-0.100

◎ 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
2023-11-23	-4.75	-10.50	-18.00	-23.50	-5.75	-7.50	-10.00	-13.00	-2.50	-5.50	-6.75	-3.00	-4.25	-1.25	0.50	1.75
2023-11-22	-5.00	-10.50	-17.75	-23.00	-5.50	-7.25	-9.75	-12.50	-2.50	-5.25	-5.75	-2.75	-3.25	-0.50	1.75	2.25
change	0.25	0.00	-0.25	-0.50	-0.25	-0.25	-0.25	-0.50	0.00	-0.25	-1.00	-0.25	-1.00	-0.75	-1.25	-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
2023-11-23	-5.50	-14.50	-17.50	-3.00	-4.00	-4.00	-1.00	-1.00	-1.50	0.00	-0.50	-0.50	-4.50	-4.00	4.50	0.00
2023-11-22	-6.50	-15.50	-22.50	-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
change	1.00	1.00	5.00	4.00	5.50	5.50	1.50	1.50	1.50	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
2023-11-23	-72.00	-76.00	-71.50	-70.00	-67.00	-66.25	-72.00	2023-11-23	-0.25	-1.25	-1.00	2.25	-0.25	-2.50	-8.50	-8.25
2023-11-22	-72.25	-77.25	-77.00	-77.00	-74.25	-74.25	-80.50	2023-11-22	0.00	-1.25	-1.25	2.50	-0.25	-2.75	-8.50	-8.25
change	0.25	1.25	5.50	7.00	7.25	8.00	8.50	change	-0.25	0.00	0.25	-0.25	0.00	0.25	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	103.77	110.63	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.7	29.0	14.7	19.3	23.8	32.2	고/저평	0.04	0.01	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	13.81	17.13				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	27/11/23	27/11/23	27/11/23	27/11/23	27/11/23	27/11/23	27/11/23	27/11/23
	maturity	27/11/24	27/05/25	27/11/25	27/11/26	29/11/27	27/11/28	27/11/30	28/11/33
CCS	value	28/11/23	28/11/23	28/11/23	28/11/23	28/11/23	28/11/23	28/11/23	28/11/23
	maturity	29/11/24	28/05/25	28/11/25	30/11/26	29/11/27	28/11/28	29/11/30	28/11/33

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Night Duty

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