

# Tradition Market Summary

08-Nov-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-07	3.8850	3.9225	3.9375	3.9050	3.8800	3.8475	3.8450	3.8325	3.8325	3.8325	3.8350	3.8450	3.8525	3.8775	3.8475	3.7325
2023-11-06	3.8800	3.9175	3.9350	3.9025	3.8775	3.8450	3.8425	3.8325	3.8325	3.8350	3.8375	3.8475	3.8575	3.8825	3.8525	3.7525
change	0.0050	0.0050	0.0025	0.0025	0.0025	0.0025	0.0025	0.0000	0.0000	-0.0025	-0.0025	-0.0025	-0.0050	-0.0050	-0.0050	-0.0200
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-07	3.2450	3.2050	3.1750	3.1550	3.1500	3.1750	3.1850	3.2050	3.2150	3.2350	3.2050	3.2000	3.1950	3.2400	3.1950	3.1950
2023-11-06	3.2400	3.2000	3.1700	3.1500	3.1400	3.1800	3.1900	3.2100	3.2200	3.2400	3.2100	3.2050	3.2000	3.2450	3.2000	3.2000
change	0.0050	0.0050	0.0050	0.0050	0.0100	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050	-0.0050
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
2023-11-07	103.04	107.59	3.701	3.857	3.869	3.882	3.946	3.950	4.055	3.925	3.83	2443.96	824.37	1,307.90	870.75	-2630
2023-11-06	103.06	107.58	3.700	3.863	3.875	3.880	3.946	3.952	4.056	3.964	3.83	2502.37	839.45	1,297.30	867.59	-2630
change	-0.02	0.01	0.001	-0.006	-0.006	0.002	0.000	-0.002	-0.001	-0.039	0.00	-58.41	-15.08	10.60	3.16	0

## ◎ 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
2023-11-07	4.915	4.687	4.535	4.569	4.727	7.2791	34,152.60	13,639.86	2023-11-07	23.650	1.100	-3.450	-10.100	-11.750	-20.250	-19.250
2023-11-06	4.941	4.730	4.593	4.647	4.815	7.2845	34,095.86	13,518.78	2023-11-06	23.500	0.250	-3.500	-10.350	-11.950	-19.850	-21.150
change	-0.026	-0.043	-0.058	-0.078	-0.088	-0.0054	56.74	121.08	change	0.150	0.850	0.050	0.250	0.200	-0.400	1.900

## ◎ 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
2023-11-07	-3.25	-5.75	-9.00	-10.50	-2.50	-3.25	-3.50	-4.75	-0.25	-1.50	-1.50	-1.25	-1.25	0.00	2.00	2.00
2023-11-06	-3.25	-5.75	-9.00	-10.25	-2.50	-3.25	-3.50	-4.50	-0.25	-1.25	-1.00	-1.00	-0.75	0.25	2.50	2.25
change	0.00	0.00	0.00	-0.25	0.00	0.00	0.00	-0.25	0.00	-0.25	-0.50	-0.25	-0.50	-0.25	-0.50	-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
2023-11-07	-2.00	-2.50	0.00	2.50	3.50	5.50	1.00	3.00	6.00	2.00	5.00	3.00	-1.00	-4.00	4.50	0.00
2023-11-06	-2.00	-3.00	1.00	4.00	5.00	7.00	1.00	3.00	6.00	2.00	5.00	3.00	-1.00	-4.00	4.50	0.00
change	0.00	0.50	-1.00	-1.50	-1.50	-1.50	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
2023-11-07	-76.25	-73.00	-67.25	-66.00	-62.75	-59.75	-65.75	2023-11-07	3.75	5.25	1.50	2.50	-0.50	-3.00	-12.00	-11.50
2023-11-06	-76.50	-73.75	-66.50	-65.25	-62.25	-59.50	-65.75	2023-11-06	3.75	5.50	1.75	2.50	-0.50	-3.00	-10.50	-10.00
change	0.25	0.75	-0.75	-0.75	-0.50	-0.25	0.00	change	0.00	-0.25	-0.25	0.00	0.00	0.00	-1.50	-1.50

## ◎ 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	103.04	107.61	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.7	31.9	고/저평	0.00	-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	21.7	12.3	16.6	13.5	18.2	13.5	11.56	13.74	16.99				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	09/11/23	09/11/23	09/11/23	09/11/23	09/11/23	09/11/23	09/11/23	09/11/23
	maturity	11/11/24	09/05/25	10/11/25	09/11/26	09/11/27	09/11/28	11/11/30	09/11/33
CCS	value	10/11/23	10/11/23	10/11/23	10/11/23	10/11/23	10/11/23	10/11/23	10/11/23
	maturity	12/11/24	12/05/25	10/11/25	10/11/26	10/11/27	10/11/28	12/11/30	10/11/33

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## Night Duty

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