

# Tradition Market Summary

10-Nov-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-09	3.8900	3.9150	3.9250	3.8750	3.8350	3.7850	3.7675	3.7425	3.7400	3.7350	3.7300	3.7375	3.7425	3.7650	3.7375	3.6150
2023-11-08	3.8850	3.9175	3.9300	3.9000	3.8725	3.8325	3.8225	3.8100	3.8100	3.8100	3.8100	3.8200	3.8275	3.8525	3.8225	3.7000
change	0.0050	-0.0025	-0.0050	-0.0250	-0.0375	-0.0475	-0.0550	-0.0675	-0.0700	-0.0750	-0.0800	-0.0825	-0.0850	-0.0875	-0.0850	-0.0850
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-09	3.2700	3.2350	3.2200	3.1800	3.1650	3.1900	3.1800	3.1800	3.2000	3.2250	3.1950	3.1900	3.1850	3.2300	3.1850	3.1850
2023-11-08	3.2750	3.2400	3.2250	3.1900	3.1750	3.2000	3.2100	3.2300	3.2400	3.2600	3.2300	3.2250	3.2200	3.2650	3.2200	3.2200
change	-0.0050	-0.0050	-0.0050	-0.0100	-0.0100	-0.0100	-0.0300	-0.0500	-0.0400	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350	-0.0350
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
2023-11-09	103.20	108.70	3.696	3.840	3.842	3.838	3.880	3.873	3.935	3.780	3.83	2427.08	802.87	1,310.10	868.57	-2590
2023-11-08	103.07	107.79	3.704	3.850	3.865	3.871	3.928	3.930	4.030	3.880	3.83	2421.62	811.02	1,310.60	869.38	-2610
change	0.13	0.91	-0.008	-0.010	-0.023	-0.033	-0.048	-0.057	-0.095	-0.100	0.00	5.46	-	8.15	-	0.50

## ◎ 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
2023-11-09	5.029	4.795	4.647	4.632	4.772	7.2992	33,891.94	13,521.45	2023-11-09	22.900	-0.700	-5.300	-11.250	-13.050	-19.250	-16.500
2023-11-08	4.936	4.679	4.510	4.492	4.612	7.2857	34,112.27	13,650.41	2023-11-08	22.600	0.750	-3.850	-10.550	-12.000	-20.250	-18.000
change	0.093	0.116	0.137	0.140	0.160	0.0135	- 220.33	- 128.96	change	0.300	-1.450	-1.450	-0.700	-1.050	1.000	1.500

## ◎ 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
2023-11-09	-5.00	-9.00	-14.00	-18.25	-4.00	-5.00	-6.75	-9.25	-1.75	-4.25	-5.00	-2.50	-3.25	-0.75	0.00	0.75
2023-11-08	-3.00	-5.75	-9.75	-12.00	-2.75	-4.00	-5.00	-6.25	-1.00	-2.25	-2.25	-1.25	-1.25	0.00	1.75	1.75
change	-2.00	-3.25	-4.25	-6.25	-1.25	-1.00	-1.75	-3.00	-0.75	-2.00	-2.75	-1.25	-2.00	-0.75	-1.75	-1.00

## ◎ 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
2023-11-09	-4.00	-5.50	-3.00	2.50	1.50	1.50	-1.00	-1.00	3.50	0.00	4.50	4.50	0.50	-4.00	4.50	0.00
2023-11-08	-3.50	-5.00	-2.50	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
change	-0.50	-0.50	-0.50	0.00	-2.00	-4.00	-2.00	-4.00	-2.50	-2.00	-0.50	1.50	1.50	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
2023-11-09	-70.50	-67.00	-59.50	-58.75	-56.25	-51.00	-55.75	2023-11-09	2.50	3.50	1.00	2.25	-0.50	-2.75	-12.75	-12.25
2023-11-08	-70.50	-69.75	-63.25	-61.25	-58.00	-55.00	-60.75	2023-11-08	3.25	4.50	1.25	2.50	-0.50	-3.00	-12.75	-12.25
change	0.00	2.75	3.75	2.50	1.75	4.00	5.00	change	-0.75	-1.00	-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	103.19	108.67	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.7	32.0	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	21.7	12.3	16.6	13.5	18.3	13.5	11.58	13.77	17.08				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	13/11/23	13/11/23	13/11/23	13/11/23	13/11/23	13/11/23	13/11/23	13/11/23
	maturity	13/11/24	13/05/25	13/11/25	13/11/26	15/11/27	13/11/28	13/11/30	14/11/33
CCS	value	14/11/23	14/11/23	14/11/23	14/11/23	14/11/23	14/11/23	14/11/23	14/11/23
	maturity	14/11/24	14/05/25	14/11/25	16/11/26	15/11/27	14/11/28	14/11/30	14/11/33

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