

# Tradition Market Summary

15-Nov-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-14	3.8900	3.9200	3.9350	3.9075	3.8800	3.8200	3.8000	3.7800	3.7825	3.7800	3.7725	3.7800	3.7900	3.8125	3.7850	3.6750
2023-11-13	3.9000	3.9300	3.9475	3.9200	3.8950	3.8450	3.8300	3.8100	3.8100	3.8075	3.8050	3.8125	3.8200	3.8425	3.8150	3.7025
change	-0.0100	-0.0100	-0.0125	-0.0125	-0.0150	-0.0250	-0.0300	-0.0300	-0.0275	-0.0275	-0.0325	-0.0325	-0.0300	-0.0300	-0.0300	-0.0275
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-14	3.2650	3.2300	3.2200	3.1700	3.1400	3.1600	3.1500	3.1500	3.1600	3.1600	3.1300	3.1250	3.1200	3.1650	3.1200	3.1200
2023-11-13	3.3000	3.2650	3.2550	3.2100	3.1950	3.2250	3.2200	3.2200	3.2400	3.2650	3.2350	3.2300	3.2250	3.2700	3.2250	3.2250
change	-0.0350	-0.0350	-0.0350	-0.0400	-0.0550	-0.0650	-0.0700	-0.0700	-0.0800	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050	-0.1050
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
2023-11-14	103.13	108.25	3.718	3.875	3.875	3.857	3.900	3.902	3.980	3.837	3.83	2433.25	794.19	1,328.90	870.49	-2670
2023-11-13	103.07	107.99	3.723	3.879	3.875	3.872	3.920	3.923	4.007	3.830	3.83	2403.76	774.42	1,325.10	873.55	-2620
change	0.06	0.26	-0.005	-0.004	0.000	-0.015	-0.020	-0.021	-0.027	0.007	0.00	29.49	19.77	3.80	-3.06	-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
2023-11-14	4.836	4.597	4.440	4.453	4.630	7.2531	34,827.70	14,094.38	2023-11-14	21.700	0.500	-3.700	-10.000	-12.200	-19.000	-16.200
2023-11-13	5.033	4.806	4.661	4.638	4.757	7.2921	34,337.87	13,767.74	2023-11-13	22.450	2.000	-2.700	-9.000	-11.300	-18.700	-12.750
change	-0.197	-0.209	-0.221	-0.185	-0.127	-0.0390	489.83	326.64	change	-0.750	-1.500	-1.000	-1.000	-0.900	-0.300	-3.450

## ◎ 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
2023-11-14	-2.75	-5.50	-11.50	-15.50	-2.75	-6.00	-8.00	-10.00	-2.00	-4.00	-4.00	-2.00	-2.00	0.00	1.00	1.00
2023-11-13	-2.75	-5.25	-10.25	-13.75	-2.50	-5.00	-6.50	-8.50	-1.50	-3.50	-3.75	-2.00	-2.25	-0.25	1.00	1.25
change	0.00	-0.25	-1.25	-1.75	-0.25	-1.00	-1.50	-1.50	-0.50	-0.50	-0.25	0.00	0.25	0.25	0.00	-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
2023-11-14	-5.00	-8.00	-6.00	2.00	1.00	1.00	-1.00	-1.00	0.00	0.00	1.00	1.00	-3.00	-4.00	4.50	0.00
2023-11-13	-4.50	-6.00	-3.00	3.00	2.50	2.50	-0.50	-0.50	4.00	0.00	4.50	4.50	0.50	-4.00	4.50	0.00
change	-0.50	-2.00	-3.00	-1.00	-1.50	-1.50	-0.50	-0.50	-4.00	0.00	-3.50	-3.50	-3.50	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
2023-11-14	-71.50	-74.00	-66.00	-65.00	-63.00	-62.00	-67.00	2023-11-14	3.00	4.50	1.50	2.25	-0.50	-2.75	-11.50	-11.00
2023-11-13	-69.25	-70.00	-62.00	-61.00	-59.00	-54.25	-59.50	2023-11-13	3.00	4.75	1.75	2.25	-0.50	-2.75	-11.75	-11.25
change	-2.25	-4.00	-4.00	-4.00	-4.00	-7.75	-7.50	change	0.00	-0.25	-0.25	0.00	0.00	0.00	0.25	0.25

## ◎ 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	103.12	108.27	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	-0.02	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	18.3	13.5	11.57	13.76	17.03				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	16/11/23	16/11/23	16/11/23	16/11/23	16/11/23	16/11/23	16/11/23	16/11/23
	maturity	18/11/24	16/05/25	17/11/25	16/11/26	16/11/27	16/11/28	18/11/30	16/11/33
CCS	value	17/11/23	17/11/23	17/11/23	17/11/23	17/11/23	17/11/23	17/11/23	17/11/23
	maturity	18/11/24	17/05/25	17/11/25	17/11/26	17/11/27	17/11/28	18/11/30	17/11/33

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## Night Duty

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