

Tradition Market Summary

04-Oct-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-27	3.9050	3.9300	3.9275	3.9025	3.8725	3.8325	3.8150	3.8025	3.8000	3.8025	3.8050	3.8100	3.8175	3.8275	3.8225	3.6875
2023-09-26	3.9075	3.9325	3.9300	3.9150	3.8925	3.8500	3.8375	3.8275	3.8275	3.8325	3.8350	3.8425	3.8500	3.8600	3.8550	3.7200
change	-0.0025	-0.0025	-0.0025	-0.0125	-0.0200	-0.0175	-0.0225	-0.0250	-0.0275	-0.0300	-0.0300	-0.0325	-0.0325	-0.0325	-0.0325	-0.0325
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-27	3.2450	3.2050	3.1650	3.1100	3.1050	3.1300	3.1300	3.1650	3.1650	3.1650	3.1350	3.1300	3.1300	3.1750	3.1300	3.1300
2023-09-26	3.2900	3.2500	3.2100	3.1600	3.1500	3.1800	3.1800	3.2150	3.2150	3.2150	3.1850	3.1800	3.1800	3.2250	3.1800	3.1800
change	-0.0450	-0.0450	-0.0450	-0.0500	-0.0450	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500	-0.0500
on/off	4.5	4.5	4.5	6.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0

◎ 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
2023-09-27	103.05	107.90	3.670	3.810	3.870	3.875	3.926	3.925	4.012	3.931	3.83	2465.07	841.02	1,349.30	906.94	-3010
2023-09-26	103.00	107.57	3.676	3.828	3.895	3.897	3.956	3.955	4.055	3.964	3.83	2462.97	827.82	1,348.50	906.31	-2980
change	0.05	0.33	-0.006	-0.018	-0.025	-0.022	-0.030	-0.030	-0.043	-0.033	0.00	2.10	13.20	0.80	0.63	-30

◎ 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
2023-10-03	5.154	4.955	4.799	4.795	4.923	7.3221	33,002.38	13,059.47	2023-09-27	25.750	0.250	-4.250	-11.100	-12.250	-19.450	-24.350
2023-09-26	5.134	4.836	4.620	4.550	4.687	7.3112	33,618.88	13,063.61	2023-09-26	25.400	-0.250	-4.700	-11.850	-12.750	-20.500	-24.400
change	0.020	0.119	0.179	0.245	0.236	0.0109	-616.50	-4.14	change	0.350	0.500	0.450	0.750	0.500	1.050	0.050

◎ 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
2023-09-27	-2.50	-5.50	-9.50	-12.50	-3.00	-4.00	-5.75	-7.00	-1.75	-3.00	-3.00	-1.25	-1.25	0.00	1.50	1.50
2023-09-26	-1.50	-3.75	-8.00	-10.25	-2.25	-4.25	-5.50	-6.50	-1.25	-2.25	-1.75	-1.00	-0.50	0.50	2.25	1.75
change	-1.00	-1.75	-1.50	-2.25	-0.75	0.25	-0.25	-0.50	-0.50	-0.75	-1.25	-0.25	-0.75	-0.50	-0.75	-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
2023-09-27	-5.50	-6.00	-3.50	2.50	2.50	6.00	0.00	3.50	3.50	3.50	3.50	0.00	-3.50	-3.50	4.50	0.00
2023-09-26	-5.00	-6.00	-3.00	3.00	3.00	6.50	0.00	3.50	3.50	3.50	3.50	0.00	-3.50	-3.50	4.50	0.00
change	-0.50	0.00	-0.50	-0.50	-0.50	-0.50	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
2023-09-27	-76.25	-76.75	-70.25	-68.50	-63.75	-63.75	-68.75	2023-09-27	2.50	2.25	-0.25	1.00	0.50	-0.50	-13.00	-13.50
2023-09-26	-72.00	-74.25	-67.00	-65.75	-61.25	-61.75	-67.00	2023-09-26	2.50	2.25	-0.25	1.00	0.50	-0.50	-13.00	-13.50
change	-4.25	-2.50	-3.25	-2.75	-2.50	-2.00	-1.75	change	0.00	0.00	0.00	0.00	0.00	0.00	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	103.03	107.97	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	0.02	-0.07	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	13.74	17.03				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	05/10/23	05/10/23	05/10/23	05/10/23	05/10/23	05/10/23	05/10/23	05/10/23
	maturity	07/10/24	07/04/25	10/10/25	06/10/26	05/10/27	06/10/28	07/10/30	05/10/33
CCS	value	06/10/23	06/10/23	06/10/23	06/10/23	06/10/23	06/10/23	06/10/23	06/10/23
	maturity	07/10/24	07/04/25	10/10/25	06/10/26	06/10/27	06/10/28	07/10/30	06/10/33

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Night Duty

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