

# Tradition Market Summary

06-Oct-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-05	3.9700	4.0200	4.0300	4.0475	4.0600	4.0575	4.0750	4.0750	4.0900	4.1000	4.1100	4.1200	4.1350	4.1450	4.1375	4.0025
2023-10-04	4.0200	4.1000	4.1200	4.1400	4.1400	4.1250	4.1450	4.1550	4.1650	4.1800	4.2000	4.2075	4.2200	4.2300	4.2250	4.0900
change	-0.0500	-0.0800	-0.0900	-0.0925	-0.0800	-0.0675	-0.0700	-0.0800	-0.0750	-0.0800	-0.0900	-0.0875	-0.0850	-0.0850	-0.0875	-0.0875
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-05	3.2650	3.2250	3.1850	3.1800	3.2400	3.2750	3.2900	3.3450	3.3450	3.3450	3.3150	3.3100	3.3100	3.3550	3.3100	3.3100
2023-10-04	3.3550	3.3150	3.2750	3.2750	3.3350	3.3800	3.3800	3.4150	3.4150	3.4150	3.3850	3.3800	3.3800	3.4250	3.3800	3.3800
change	-0.0900	-0.0900	-0.0900	-0.0950	-0.0950	-0.1050	-0.0900	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700
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		
2023-10-05	102.43	105.33	3.783	3.948	4.047	4.085	4.170	4.187	4.335	4.247	3.83	2403.60	801.02	1,350.50	910.34	-2920		
2023-10-04	102.24	104.99	3.792	4.003	4.100	4.140	4.215	4.232	4.385	4.275	3.84	2405.69	807.40	1,363.50	910.46	-3000		
change	0.19	0.34	-0.009	-0.055	-0.053	-0.055	-0.045	-0.045	-0.050	-0.028	-0.01	-2.09	-	6.38	-	13.00	-0.12	80

## ◎ 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		
2023-10-05	5.025	4.828	4.689	4.721	4.891	7.3047	33,119.57	13,219.83	2023-10-05	24.700	1.300	-2.750	-9.500	-11.200	-20.000	-24.450		
2023-10-04	5.054	4.863	4.726	4.735	4.863	7.3175	33,129.55	13,236.01	2023-10-04	32.800	4.000	-1.500	-7.000	-7.700	-16.500	-18.500		
change	-0.029	-0.035	-0.037	-0.014	0.028	-0.0128	-	9.98	-	16.18	change	-8.100	-2.700	-1.250	-2.500	-3.500	-3.500	-5.950

## ◎ 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
2023-10-05	1.75	3.00	2.75	4.50	1.25	-0.25	1.50	1.50	1.75	1.75	4.25	0.00	2.50	2.50	6.00	3.50
2023-10-04	2.00	2.00	0.50	3.50	0.00	-1.50	0.50	1.50	2.00	3.00	5.50	1.00	3.50	2.50	6.50	4.00
change	-0.25	1.00	2.25	1.00	1.25	1.25	1.00	0.00	-0.25	-1.25	-1.25	-1.00	-1.00	0.00	-0.50	-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
2023-10-05	-0.50	5.50	9.00	3.50	5.00	10.50	1.50	7.00	7.00	5.50	5.50	0.00	-3.50	-3.50	4.50	0.00
2023-10-04	0.00	6.00	10.50	4.50	4.50	8.00	0.00	3.50	3.50	3.50	3.50	0.00	-3.50	-3.50	4.50	0.00
change	-0.50	-0.50	-1.50	-1.00	0.50	2.50	1.50	3.50	3.50	2.00	2.00	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
2023-10-05	-84.50	-82.00	-78.25	-78.50	-73.00	-75.50	-82.50	2023-10-05	5.00	6.00	1.00	1.00	0.25	-0.75	-13.25	-13.50
2023-10-04	-84.50	-80.50	-74.50	-76.50	-74.00	-76.50	-84.00	2023-10-04	8.00	10.00	2.00	1.00	0.50	-0.50	-13.00	-13.50
change	0.00	-1.50	-3.75	-2.00	1.00	1.00	1.50	change	-3.00	-4.00	-1.00	0.00	-0.25	-0.25	-0.25	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	102.39	105.17	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.8	14.7	19.2	23.6	31.7	고/저평	0.04	0.16	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	16.0	21.6	12.3	16.5	13.5	18.1	13.5	11.55	13.65	16.82				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	10/10/23	10/10/23	10/10/23	10/10/23	10/10/23	10/10/23	10/10/23	10/10/23
	maturity	10/10/24	10/04/25	10/10/25	12/10/26	12/10/27	10/10/28	10/10/30	11/10/33
CCS	value	11/10/23	11/10/23	11/10/23	11/10/23	11/10/23	11/10/23	11/10/23	11/10/23
	maturity	11/10/24	11/04/25	14/10/25	13/10/26	12/10/27	11/10/28	11/10/30	11/10/33

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## Night Duty

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