

# Tradition Market Summary

10-Oct-23

## ◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-06	3.9200	3.9550	3.9600	3.9750	3.9800	3.9800	3.9875	3.9900	3.9975	4.0025	4.0100	4.0200	4.0300	4.0400	4.0325	3.8975
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
change	-0.0500	-0.0650	-0.0700	-0.0725	-0.0800	-0.0775	-0.0875	-0.0850	-0.0925	-0.0975	-0.1000	-0.1000	-0.1050	-0.1050	-0.1050	-0.1050
on/off (nd)																

  

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-06	3.2400	3.2000	3.1600	3.1300	3.1600	3.2050	3.2200	3.2700	3.2700	3.2700	3.2400	3.2350	3.2350	3.2800	3.2350	3.2350
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
change	-0.0250	-0.0250	-0.0250	-0.0500	-0.0800	-0.0700	-0.0700	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750	-0.0750
on/off	4.5	4.5	4.5	6.0	8.5	8.5	8.5	8.5	8.5	8.5	8.5	8.5	8.5	8.5	8.5	8.5

## ◎ 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
2023-10-06	102.62	105.96	3.759	3.879	3.975	4.011	4.089	4.100	4.244	4.173	3.82	2408.73	816.39	1,349.90	909.95	-2940
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
change	0.19	0.63	-0.024	-0.069	-0.072	-0.074	-0.081	-0.087	-0.091	-0.074	-0.01	5.13	15.37	-	0.60	-0.39

## ◎ 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
2023-10-06	5.081	4.881	4.751	4.795	4.960	7.2921	33,604.65	13,484.24	2023-10-06	20.100	0.500	-3.100	-10.150	-11.000	-21.400	-27.550
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
change	0.056	0.053	0.062	0.074	0.069	-0.0126	485.08	264.41	change	-4.600	-0.800	-0.350	-0.650	0.200	-1.400	-3.100

## ◎ 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
2023-10-06	1.50	2.00	2.00	3.00	0.50	0.00	0.75	1.00	0.75	1.00	2.25	0.25	1.50	1.25	4.00	2.75
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
change	-0.25	-1.00	-0.75	-1.50	-0.75	0.25	-0.75	-0.50	-1.00	-0.75	-2.00	0.25	-1.00	-1.25	-2.00	-0.75

## ◎ 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
2023-10-06	-3.00	0.00	4.50	4.50	6.00	11.00	1.50	6.50	6.50	5.00	5.00	0.00	-3.50	-3.50	4.50	0.00
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
change	-2.50	-5.50	-4.50	1.00	1.00	0.50	0.00	-0.50	-0.50	-0.50	-0.50	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
2023-10-06	-80.00	-82.00	-77.50	-76.75	-72.00	-73.25	-79.50	2023-10-06	3.50	4.00	0.50	1.00	0.25	-0.75	-13.25	-13.50
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
change	4.50	0.00	0.75	1.75	1.00	2.25	3.00	change	-1.50	-2.00	-0.50	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	102.63	105.96	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.8	14.7	19.2	23.6	31.8	고/저평	-0.01	0.00	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	18.2	13.5	11.56	13.68	16.89				

## ◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	13/10/25	12/10/26	12/10/27	11/10/28	11/10/30	11/10/33
CCS	value	12/10/23	12/10/23	12/10/23	12/10/23	12/10/23	12/10/23	12/10/23	12/10/23
	maturity	15/10/24	14/04/25	14/10/25	13/10/26	12/10/27	12/10/28	15/10/30	12/10/33

## ◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm  
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo  
◎ Tel : (822) 2088-2809  
◎ Fax : (822) 2088-5836  
◎ Reuters : TRDS  
◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS)  
◎ Bloomberg : TRKW

## Night Duty

J.W Shim