

Tradition Market Summary

11-Oct-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-10	3.9125	3.9425	3.9525	3.9700	3.9725	3.9700	3.9750	3.9750	3.9825	3.9875	3.9950	4.0050	4.0150	4.0250	4.0175	3.8825
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
change	-0.0075	-0.0125	-0.0075	-0.0050	-0.0075	-0.0100	-0.0125	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-10	3.2050	3.1650	3.1250	3.0900	3.1200	3.1600	3.1800	3.2250	3.2250	3.2250	3.1950	3.1850	3.1800	3.2250	3.1800	3.1800
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
change	-0.0350	-0.0350	-0.0350	-0.0400	-0.0400	-0.0450	-0.0400	-0.0450	-0.0450	-0.0450	-0.0450	-0.0500	-0.0550	-0.0550	-0.0550	-0.0550
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
2023-10-10	102.64	106.15	3.748	3.854	3.955	4.000	4.075	4.088	4.225	4.165	3.82	2402.58	795.00	1,349.50	905.28	-2920
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
change	0.02	0.19	-0.011	-0.025	-0.020	-0.011	-0.014	-0.012	-0.019	-0.008	0.00	-6.15	-21.39	-0.40	-4.67	20

◎ 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
2023-10-10	4.967	4.754	4.614	4.657	4.838	7.2857	33,739.30	13,562.84	2023-10-10	20.450	1.750	-3.000	-10.000	-11.300	-21.000	-28.250
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
change	-0.114	-0.127	-0.137	-0.138	-0.122	-0.0064	134.65	78.60	change	0.350	1.250	0.100	0.150	-0.300	0.400	-0.700

◎ 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
2023-10-10	1.75	2.00	1.75	2.25	0.25	-0.25	0.25	0.25	0.50	0.50	1.75	0.00	1.25	1.25	4.00	2.75
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
change	0.25	0.00	-0.25	-0.75	-0.25	-0.25	-0.50	-0.75	-0.25	-0.50	-0.50	-0.25	-0.25	0.00	0.00	0.00

◎ 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
2023-10-10	-3.50	-0.50	3.50	4.00	6.00	10.50	2.00	6.50	6.50	4.50	4.50	0.00	-4.50	-4.50	4.50	0.00
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
change	-0.50	-0.50	-1.00	-0.50	0.00	-0.50	0.50	0.00	0.00	-0.50	-0.50	0.00	-1.00	-1.00	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
2023-10-10	-82.75	-85.25	-81.00	-79.50	-75.00	-76.25	-83.50	2023-10-10	3.00	4.00	1.00	1.00	0.25	-0.75	-13.25	-13.50
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
change	-2.75	-3.25	-3.50	-2.75	-3.00	-3.00	-4.00	change	-0.50	0.00	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	102.67	106.13	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	-0.03	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	16.0	21.6	12.3	16.5	13.5	18.2	13.5	11.56	13.68	16.90				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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