

Tradition Market Summary

12-Oct-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-11	3.9000	3.9200	3.9300	3.9275	3.9150	3.9100	3.9050	3.9000	3.9050	3.9075	3.9150	3.9200	3.9300	3.9400	3.9325	3.8000
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
change	-0.0125	-0.0225	-0.0225	-0.0425	-0.0575	-0.0600	-0.0700	-0.0750	-0.0775	-0.0800	-0.0800	-0.0850	-0.0850	-0.0850	-0.0850	-0.0825
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-11	3.2400	3.2100	3.1400	3.0900	3.0900	3.1300	3.1500	3.1950	3.1950	3.1950	3.1650	3.1550	3.1500	3.1950	3.1500	3.1500
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
change	0.0350	0.0450	0.0150	0.0000	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2023-10-11	102.83	106.98	3.720	3.810	3.902	3.947	4.015	4.025	4.137	4.100	3.82	2450.08	817.12	1,338.70	900.70	-2850
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
change	0.19	0.83	-0.028	-0.044	-0.053	-0.053	-0.060	-0.063	-0.088	-0.065	0.00	47.50	22.12	-10.80	-4.58	70

◎ 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
2023-10-11	4.986	4.746	4.575	4.558	4.697	7.2998	33,804.87	13,659.68	2023-10-11	21.000	1.300	-3.700	-11.000	-12.500	-20.700	-30.000
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
change	0.019	-0.008	-0.039	-0.099	-0.141	0.0141	65.57	96.84	change	0.550	-0.450	-0.700	-1.000	-1.200	0.300	-1.750

◎ 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
2023-10-11	-0.25	-1.50	-2.00	-3.00	-1.25	-0.50	-1.00	-1.50	-0.50	-1.00	-0.25	-0.50	0.25	0.75	3.00	2.25
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
change	-2.00	-3.50	-3.75	-5.25	-1.50	-0.25	-1.25	-1.75	-1.00	-1.50	-2.00	-0.50	-1.00	-0.50	-1.00	-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
2023-10-11	-5.00	-5.00	-1.00	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
2023-10-10	-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
change	-1.50	-4.50	-4.50	0.00	0.00	0.00	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
2023-10-11	-79.00	-82.50	-78.00	-75.50	-70.50	-71.25	-78.00	2023-10-11	2.00	3.00	1.00	1.00	0.25	-0.75	-13.00	-13.25
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
change	3.75	2.75	3.00	4.00	4.50	5.00	5.50	change	-1.00	-1.00	0.00	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	102.85	106.89	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.6	31.9	고/저평	-0.02	0.09	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	21.6	12.3	16.5	13.5	18.2	13.5	11.57	13.71	16.96				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	14/10/24	14/04/25	13/10/26	13/10/26	13/10/27	13/10/28	14/10/30	13/10/33
CCS	value	16/10/23	16/10/23	16/10/23	16/10/23	16/10/23	16/10/23	16/10/23	16/10/23
	maturity	16/10/24	16/04/25	16/10/25	16/10/26	18/10/27	16/10/28	16/10/30	17/10/33

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