

Tradition Market Summary

19-Oct-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-18	3.9250	3.9700	4.0025	4.0150	4.0175	4.0125	4.0175	4.0225	4.0275	4.0375	4.0450	4.0575	4.0675	4.0950	4.0875	3.9950
2023-10-17	3.9150	3.9550	3.9750	3.9850	3.9800	3.9700	3.9700	3.9700	3.9775	3.9875	3.9950	4.0050	4.0150	4.0425	4.0350	3.9275
change	0.0100	0.0150	0.0275	0.0300	0.0375	0.0425	0.0475	0.0525	0.0500	0.0500	0.0500	0.0525	0.0525	0.0525	0.0525	0.0675
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-18	3.3500	3.3100	3.2700	3.2500	3.2550	3.2600	3.2550	3.2750	3.2800	3.2750	3.2450	3.2350	3.2300	3.2750	3.2300	3.2300
2023-10-17	3.3400	3.3000	3.2600	3.2150	3.2150	3.2200	3.2150	3.2350	3.2400	3.2350	3.2050	3.1950	3.1900	3.2350	3.1900	3.1900
change	0.0100	0.0100	0.0100	0.0350	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400	0.0400
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
2023-10-18	102.55	105.65	3.735	3.875	3.945	4.027	4.130	4.150	4.285	4.230	3.82	2462.60	808.89	1,349.60	904.39	-2860
2023-10-17	102.66	106.17	3.723	3.845	3.924	3.994	4.080	4.095	4.225	4.185	3.82	2460.17	820.38	1,353.60	905.78	-2820
change	-0.11	-0.52	0.012	0.030	0.021	0.033	0.050	0.055	0.060	0.045	0.00	2.43	-11.49	-4.00	-1.39	-40

◎ 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
2023-10-18	5.220	5.046	4.932	0.911	4.997	7.3270	33,665.08	13,314.30	2023-10-18	26.750	7.250	-1.450	-11.250	-12.750	-21.750	-23.500
2023-10-17	5.214	5.015	4.870	0.836	4.925	7.3252	33,997.65	13,533.75	2023-10-17	25.200	5.600	-2.400	-11.000	-12.500	-21.000	-25.750
change	0.006	0.031	0.062	-3.925	0.072	0.0018	-332.57	-219.45	change	1.550	1.650	0.950	-0.250	-0.250	-0.750	2.250

◎ 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
2023-10-18	1.25	1.50	1.00	2.00	0.25	-0.50	0.00	0.50	0.50	1.00	2.50	0.50	2.00	1.50	4.50	3.00
2023-10-17	1.00	0.50	-0.50	-0.50	-0.50	-1.00	-1.00	-1.00	0.00	0.00	1.75	0.00	1.75	1.75	4.50	2.75
change	0.25	1.00	1.50	2.50	0.75	0.50	1.00	1.50	0.50	1.00	0.75	0.50	0.25	-0.25	0.00	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
2023-10-18	-2.00	-1.50	-1.00	0.50	0.00	2.00	-0.50	1.50	1.50	2.00	2.00	0.00	-4.50	-4.50	4.50	0.00
2023-10-17	-4.50	-4.50	-4.00	0.50	0.00	2.00	-0.50	1.50	1.50	2.00	2.00	0.00	-4.50	-4.50	4.50	0.00
change	2.50	3.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2023-10-18	-73.25	-76.25	-75.25	-76.25	-74.75	-76.25	-83.75	2023-10-18	4.50	7.75	3.25	2.75	2.00	-0.75	-7.25	-9.25
2023-10-17	-71.50	-76.50	-75.00	-75.50	-73.50	-75.25	-82.50	2023-10-17	4.00	6.00	2.00	2.75	2.00	-0.75	-8.75	-10.75
change	-1.75	0.25	-0.25	-0.75	-1.25	-1.00	-1.25	change	0.50	1.75	1.25	0.00	0.00	0.00	1.50	1.50

◎ Duration

								(vard)			2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	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	102.59	105.68	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	11.54	13.65	16.78				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	20/10/23	20/10/23	20/10/23	20/10/23	20/10/23	20/10/23	20/10/23	20/10/23
	maturity	21/10/24	21/04/25	20/10/25	20/10/26	20/10/27	20/10/28	21/10/30	20/10/33
CCS	value	23/10/23	23/10/23	23/10/23	23/10/23	23/10/23	23/10/23	23/10/23	23/10/23
	maturity	23/10/24	23/04/25	23/10/25	23/10/26	25/10/27	23/10/28	23/10/30	24/10/33

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Night Duty

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