

Tradition Market Summary

23-Oct-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-20	3.9150	3.9700	4.0000	4.0025	4.0050	4.0100	4.0275	4.0325	4.0375	4.0475	4.0525	4.0725	4.0800	4.1100	4.1000	4.0075
2023-10-19	3.9350	3.9900	4.0250	4.0425	4.0450	4.0500	4.0650	4.0750	4.0825	4.0950	4.1025	4.1225	4.1300	4.1575	4.1500	4.0575
change	-0.0200	-0.0200	-0.0250	-0.0400	-0.0400	-0.0400	-0.0375	-0.0425	-0.0450	-0.0475	-0.0500	-0.0500	-0.0500	-0.0475	-0.0500	-0.0500
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-20	3.3000	3.2600	3.2150	3.2350	3.3000	3.3500	3.3500	3.3700	3.3750	3.3700	3.3400	3.3300	3.3250	3.3700	3.3250	3.3250
2023-10-19	3.3350	3.2950	3.2550	3.2700	3.3050	3.3350	3.3300	3.3500	3.3550	3.3500	3.3200	3.3100	3.3050	3.3500	3.3050	3.3050
change	-0.0350	-0.0350	-0.0400	-0.0350	-0.0050	0.0150	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200	0.0200
on/off	4.5	4.5	4.5	6.0	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5

◎ 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
2023-10-20	102.56	105.30	3.730	3.867	3.927	4.027	4.149	4.176	4.317	4.265	3.82	2375.00	769.25	1,352.40	902.81	-2860
2023-10-19	102.39	104.88	3.745	3.895	3.963	4.065	4.184	4.210	4.360	4.300	3.82	2415.80	784.04	1,357.40	907.00	-2910
change	0.17	0.42	-0.015	-0.028	-0.036	-0.038	-0.035	-0.034	-0.043	-0.035	0.00	-40.80	-14.79	-5.00	-4.19	50

◎ 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
2023-10-20	5.071	4.913	4.855	4.914	5.078	7.3277	33,127.28	12,983.81	2023-10-20	27.000	7.800	-1.700	-12.150	-14.350	-23.700	-25.750
2023-10-19	5.161	5.018	4.954	4.990	5.109	7.3362	33,414.17	13,186.18	2023-10-19	28.000	8.200	-1.500	-11.900	-13.500	-23.000	-24.250
change	-0.090	-0.105	-0.099	-0.076	-0.031	-0.0085	-286.89	-202.37	change	-1.000	-0.400	-0.200	-0.250	-0.850	-0.700	-1.500

◎ 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
2023-10-20	0.25	0.50	1.00	3.25	0.25	0.50	2.25	2.75	1.75	2.25	3.75	0.50	2.00	1.50	4.75	3.25
2023-10-19	1.75	2.00	2.50	5.00	0.25	0.50	2.00	3.00	1.50	2.50	4.50	1.00	3.00	2.00	5.50	3.50
change	-1.50	-1.50	-1.50	-1.75	0.00	0.00	0.25	-0.25	0.25	-0.25	-0.75	-0.50	-1.00	-0.50	-0.75	-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
2023-10-20	2.00	8.50	13.50	5.00	5.00	7.00	0.00	2.00	2.00	2.00	2.00	0.00	-4.50	-4.50	4.50	0.00
2023-10-19	1.50	5.00	8.00	3.00	2.50	4.50	-0.50	1.50	1.50	2.00	2.00	0.00	-4.50	-4.50	4.50	0.00
change	0.50	3.50	5.50	2.00	2.50	2.50	0.50	0.50	0.50	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
2023-10-20	-78.50	-70.50	-66.00	-67.75	-66.25	-67.75	-75.50	2023-10-20	5.50	8.50	3.00	3.00	2.00	-1.00	-7.25	-9.25
2023-10-19	-77.00	-74.00	-71.50	-73.50	-72.50	-74.50	-82.50	2023-10-19	5.50	9.00	3.50	2.75	2.00	-0.75	-7.25	-9.25
change	-1.50	3.50	5.50	5.75	6.25	6.75	7.00	change	0.00	-0.50	-0.50	0.25	0.00	-0.25	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	102.58	105.40	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	-0.02	-0.10	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	16.77				

◎ Deal-slip DATE (not for ND IRS)

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

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Night Duty

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