

Tradition Market Summary

25-Oct-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-24	3.9100	3.9600	3.9900	3.9875	3.9850	3.9800	3.9900	3.9850	3.9875	3.9925	3.9975	4.0150	4.0200	4.0500	4.0400	3.9450
2023-10-23	3.9325	3.9875	4.0225	4.0350	4.0450	4.0500	4.0700	4.0800	4.0850	4.0950	4.1000	4.1200	4.1275	4.1575	4.1475	4.0525
change	-0.0225	-0.0275	-0.0325	-0.0475	-0.0600	-0.0700	-0.0800	-0.0950	-0.0975	-0.1025	-0.1025	-0.1050	-0.1075	-0.1075	-0.1075	-0.1075
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-24	3.2850	3.2450	3.2000	3.2200	3.2900	3.3400	3.3400	3.3500	3.3550	3.3500	3.3200	3.3100	3.3050	3.3500	3.3050	3.3050
2023-10-23	3.3150	3.2750	3.2300	3.2500	3.3400	3.3900	3.3900	3.4100	3.4150	3.4100	3.3800	3.3700	3.3650	3.4100	3.3650	3.3650
change	-0.0300	-0.0300	-0.0300	-0.0300	-0.0500	-0.0500	-0.0500	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
on/off	4.5	4.5	4.5	6.0	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5	6.5

◎ 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
2023-10-24	102.66	105.88	3.725	3.864	3.925	3.995	4.110	4.130	4.260	4.230	3.82	2383.51	784.86	1,343.10	899.35	-2810
2023-10-23	102.45	104.90	3.742	3.904	3.965	4.060	4.201	4.233	4.375	4.335	3.82	2357.02	763.69	1,353.70	901.36	-2860
change	0.21	0.98	-0.017	-0.040	-0.040	-0.065	-0.091	-0.103	-0.115	-0.105	0.00	26.49	21.17	-10.60	-2.01	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
2023-10-24	5.108	4.910	4.815	4.819	4.931	7.3122	33,141.38	13,139.88	2023-10-24	26.500	6.000	-1.500	-12.000	-14.500	-24.000	-28.500
2023-10-23	5.047	4.864	4.795	4.848	5.003	7.3105	32,936.41	13,018.33	2023-10-23	28.050	8.000	-1.000	-13.100	-15.300	-24.750	-28.250
change	0.061	0.046	0.020	-0.029	-0.072	0.0017	204.97	121.55	change	-1.550	-2.000	-0.500	1.100	0.800	0.750	-0.250

◎ 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
2023-10-24	-0.25	-0.50	-1.00	-0.50	-0.25	-0.50	0.50	0.00	1.00	0.50	1.25	-0.50	0.25	0.75	3.50	2.75
2023-10-23	1.25	2.25	2.75	5.75	1.00	0.50	2.50	3.50	2.00	3.00	4.50	1.00	2.50	1.50	4.75	3.25
change	-1.50	-2.75	-3.75	-6.25	-1.25	-1.00	-2.00	-3.50	-1.00	-2.50	-3.25	-1.50	-2.25	-0.75	-1.25	-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
2023-10-24	2.00	9.00	14.00	5.00	5.00	6.00	0.00	1.00	1.00	1.00	1.00	0.00	-4.50	-4.50	4.50	0.00
2023-10-23	2.00	11.00	16.00	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
change	0.00	-2.00	-2.00	0.00	0.00	-1.00	0.00	-1.00	-1.00	-1.00	-1.00	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
2023-10-24	-79.00	-69.50	-64.00	-65.00	-63.50	-64.25	-71.50	2023-10-24	5.00	8.00	3.00	3.00	2.00	-1.00	-7.50	-9.50
2023-10-23	-79.25	-70.50	-66.00	-68.00	-67.00	-68.50	-76.25	2023-10-23	5.50	9.00	3.50	3.00	2.00	-1.00	-7.50	-9.50
change	0.25	1.00	2.00	3.00	3.50	4.25	4.75	change	-0.50	-1.00	-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	105.90	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.2	23.6	31.8	고/저평	-0.01	-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	11.54	13.67	16.81				

◎ Deal-slip DATE (not for ND IRS)

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

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