

Tradition Market Summary

26-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	3.9300	3.9825	4.0175	4.0225	4.0250	4.0200	4.0300	4.0250	4.0275	4.0300	4.0350	4.0500	4.0550	4.0800	4.0650	3.9700
2023-10-23	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
change	0.0200	0.0225	0.0275	0.0350	0.0400	0.0400	0.0400	0.0400	0.0400	0.0375	0.0375	0.0350	0.0350	0.0300	0.0250	0.0250
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	3.3200	3.2800	3.2350	3.2450	3.2800	3.3300	3.3300	3.3350	3.3400	3.3350	3.3050	3.2950	3.2900	3.3350	3.2900	3.2900
2023-10-23	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
change	0.0350	0.0350	0.0350	0.0250	-0.0100	-0.0100	-0.0100	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150	-0.0150
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	102.50	105.67	3.742	3.906	3.973	4.045	4.139	4.160	4.287	4.210	3.82	2363.17	770.84	1,349.70	903.18	-2820
2023-10-23	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
change	-0.16	-0.21	0.017	0.042	0.048	0.050	0.029	0.030	0.027	-0.020	0.00	-20.34	-14.02	6.60	3.83	-10

◎ 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	5.125	4.979	4.924	4.961	5.093	7.3307	33,035.93	12,821.22	2023-10-24	27.550	5.200	-2.500	-10.900	-13.500	-23.200	-24.000
2023-10-23	5.108	4.910	4.815	4.819	4.931	7.3122	33,141.38	13,139.88	2023-10-23	26.500	6.000	-1.500	-12.000	-14.500	-24.000	-28.500
change	0.017	0.069	0.109	0.142	0.162	0.0185	-105.45	-318.66	change	1.050	-0.800	-1.000	1.100	1.000	0.800	4.500

◎ 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
2023-10-24	0.50	0.75	0.25	0.75	0.25	-0.50	0.50	0.00	1.00	0.50	1.00	-0.50	0.00	0.50	3.00	2.50
2023-10-23	-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
change	0.75	1.25	1.25	1.25	0.50	0.00	0.00	0.00	0.00	0.00	-0.25	0.00	-0.25	-0.25	-0.50	-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
2023-10-24	1.00	4.50	9.50	5.00	5.00	5.50	0.00	0.50	0.50	0.50	0.50	0.00	-4.50	-4.50	4.50	0.00
2023-10-23	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
change	-1.00	-4.50	-4.50	0.00	0.00	-0.50	0.00	-0.50	-0.50	-0.50	-0.50	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	-78.25	-74.50	-69.00	-70.00	-69.00	-69.50	-76.50	2023-10-24	5.25	8.75	3.50	2.50	1.00	-1.50	-8.50	-9.50
2023-10-23	-79.00	-69.50	-64.00	-65.00	-63.50	-64.25	-71.50	2023-10-23	5.00	8.00	3.00	3.00	2.00	-1.00	-7.50	-9.50
change	0.75	-5.00	-5.00	-5.00	-5.50	-5.25	-5.00	change	0.25	0.75	0.50	-0.50	-1.00	-0.50	-1.00	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	102.53	105.66	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	0.01	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	16.80				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	30/10/23	30/10/23	30/10/23	30/10/23	30/10/23	30/10/23	30/10/23	30/10/23
	maturity	30/10/24	30/04/25	30/10/25	30/10/26	29/10/27	30/10/28	30/10/30	31/10/33

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