

Tradition Market Summary

30-Oct-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-27	3.9350	3.9950	4.0350	4.0425	4.0450	4.0475	4.0550	4.0550	4.0600	4.0600	4.0650	4.0750	4.0850	4.1100	4.0900	3.9825
2023-10-26	3.9425	4.0050	4.0475	4.0675	4.0775	4.0900	4.1075	4.1175	4.1225	4.1275	4.1350	4.1500	4.1600	4.1850	4.1650	4.0675
change	-0.0075	-0.0100	-0.0125	-0.0250	-0.0325	-0.0425	-0.0525	-0.0625	-0.0625	-0.0675	-0.0700	-0.0750	-0.0750	-0.0750	-0.0750	-0.0850
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-10-27	3.3250	3.2850	3.2400	3.2400	3.2800	3.3250	3.3450	3.3650	3.3700	3.3650	3.3350	3.3300	3.3250	3.3700	3.3250	3.3250
2023-10-26	3.3550	3.3150	3.2700	3.3050	3.3400	3.3900	3.4100	3.4300	3.4350	3.4300	3.4000	3.3900	3.3850	3.4300	3.3850	3.3850
change	-0.0300	-0.0300	-0.0300	-0.0650	-0.0600	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-0.0650	-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
2023-10-27	102.40	105.60	3.744	3.929	3.989	4.077	4.168	4.172	4.290	4.084	3.82	2302.81	748.49	1,355.90	907.39	-2770
2023-10-26	102.27	104.64	3.756	3.951	4.015	4.112	4.219	4.245	4.400	4.265	3.82	2299.08	743.85	1,360.00	903.41	-2810
change	0.13	0.96	-0.012	-0.022	-0.026	-0.035	-0.051	-0.073	-0.110	-0.181	0.00	3.73	4.64	-	4.10	3.98

◎ 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
2023-10-27	5.015	4.848	4.774	4.845	5.018	7.3320	32,417.59	12,643.01	2023-10-27	29.100	5.600	-2.950	-11.300	-11.700	-20.500	-10.150
2023-10-26	5.046	4.882	4.800	4.849	4.993	7.3246	32,784.30	12,595.61	2023-10-26	29.150	6.250	-2.200	-11.150	-12.750	-24.000	-19.750
change	-0.031	-0.034	-0.026	-0.004	0.025	0.0074	-366.71	47.40	change	-0.050	-0.650	-0.750	-0.150	1.050	3.500	9.600

◎ 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
2023-10-27	0.75	1.00	1.25	2.00	0.25	0.25	1.00	1.00	0.75	0.75	1.25	0.00	0.50	0.50	3.00	2.50
2023-10-26	2.00	3.00	4.25	7.00	1.00	1.25	3.00	4.00	1.75	2.75	3.75	1.00	2.00	1.00	4.25	3.25
change	-1.25	-2.00	-3.00	-5.00	-0.75	-1.00	-2.00	-3.00	-1.00	-2.00	-2.50	-1.00	-1.50	-0.50	-1.25	-0.75

◎ 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
2023-10-27	0.00	4.00	8.50	4.50	6.50	8.50	2.00	4.00	4.00	2.00	2.00	0.00	-4.00	-4.00	4.50	0.00
2023-10-26	3.50	7.00	12.00	5.00	7.00	9.00	2.00	4.00	4.00	2.00	2.00	0.00	-4.50	-4.50	4.50	0.00
change	-3.50	-3.00	-3.50	-0.50	-0.50	-0.50	0.00	0.00	0.00	0.00	0.00	0.00	0.50	0.50	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
2023-10-27	-79.50	-76.50	-72.25	-71.00	-69.00	-69.50	-76.00	2023-10-27	6.00	10.00	4.00	2.50	0.50	-2.00	-10.25	-10.75
2023-10-26	-77.75	-73.75	-70.00	-69.75	-68.75	-69.75	-77.50	2023-10-26	6.25	10.50	4.25	2.50	0.50	-2.00	-9.25	-9.75
change	-1.75	-2.75	-2.25	-1.25	-0.25	0.25	1.50	change	-0.25	-0.50	-0.25	0.00	0.00	0.00	-1.00	-1.00

◎ 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	102.45	105.61	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	-0.05	-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	18.1	13.5	11.54	13.66	16.81				

◎ Deal-slip DATE (not for ND IRS) IRS EOM

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	31/10/23	31/10/23	31/10/23	31/10/23	31/10/23	31/10/23	31/10/23	31/10/23
	maturity	31/10/24	30/04/25	31/10/25	30/10/26	29/10/27	31/10/28	31/10/30	31/10/33
CCS	value	01/11/23	01/11/23	01/11/23	01/11/23	01/11/23	01/11/23	01/11/23	01/11/23
	maturity	01/11/24	02/05/25	03/11/25	02/11/26	01/11/27	01/11/28	01/11/30	01/11/33

◎ Staff

Y.C Yoon J.W Shim K.J Yoo S.S Uhm
A.R Lim H.J Nah Y.S Jo J.K Kim E.Y Park Y.S Woo

◎ Tel : (822) 2088-2809

◎ Fax : (822) 2088-5836

◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS)

◎ Bloomberg : TRKW

Night Duty

S.S Uhm