

Tradition Market Summary

02-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-01	3.9250	3.9925	4.0275	4.0375	4.0425	4.0400	4.0500	4.0550	4.0600	4.0625	4.0675	4.0775	4.0875	4.1125	4.0850	3.9925
2023-10-31	3.9400	4.0550	4.0450	4.0525	4.0575	4.0600	4.0750	4.0850	4.0925	4.0975	4.1025	4.1150	4.1250	4.1525	4.1300	4.0325
change	-0.0150	-0.0625	-0.0175	-0.0150	-0.0150	-0.0200	-0.0250	-0.0300	-0.0325	-0.0350	-0.0350	-0.0375	-0.0375	-0.0400	-0.0450	-0.0400
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-01	3.3300	3.2900	3.2450	3.2500	3.2800	3.3300	3.3550	3.3800	3.3900	3.3950	3.3650	3.3600	3.3550	3.4000	3.3550	3.3550
2023-10-31	3.3400	3.3000	3.2500	3.2550	3.2950	3.3400	3.3600	3.3800	3.3900	3.3900	3.3600	3.3550	3.3500	3.3950	3.3500	3.3500
change	-0.0100	-0.0100	-0.0050	-0.0050	-0.0150	-0.0100	-0.0050	0.0000	0.0000	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
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
2023-11-01	102.46	105.64	4.113	4.331	4.464	4.065	4.156	4.165	4.285	4.087	3.83	2301.56	739.23	1,357.30	897.94	-2770
2023-10-31	102.37	105.20	3.745	3.948	3.995	4.083	4.186	4.202	4.335	4.140	3.82	2277.99	736.10	1,350.50	896.23	-2740
change	0.09	0.44	0.368	0.383	0.469	-0.018	-0.030	-0.037	-0.050	-0.053	0.01	23.57	3.13	6.80	1.71	-30

◎ 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
2023-11-01	4.948	4.756	4.654	4.734	4.923	7.3344	33,274.58	13,061.47	2023-11-01	-8.550	-42.150	-2.500	-10.600	-11.000	-19.750	-9.450
2023-10-31	5.083	4.923	4.846	4.926	5.090	7.3411	33,052.87	12,851.24	2023-10-31	30.000	6.250	-2.300	-11.100	-11.700	-21.000	-10.750
change	-0.135	-0.167	-0.192	-0.192	-0.167	-0.0067	221.71	210.23	change	-38.550	-48.400	-0.200	0.500	0.700	1.250	1.300

◎ 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
2023-11-01	1.00	1.50	1.25	2.75	0.50	-0.25	0.75	1.25	1.00	1.50	2.25	0.50	1.25	0.75	3.25	2.50
2023-10-31	0.75	1.25	1.50	4.00	0.50	0.25	1.75	2.75	1.50	2.50	3.75	1.00	2.25	1.25	4.00	2.75
change	0.25	0.25	-0.25	-1.25	0.00	-0.50	-1.00	-1.50	-0.50	-1.00	-1.50	-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
2023-11-01	0.50	3.50	8.50	5.00	7.50	10.00	2.50	5.00	6.50	2.50	4.00	1.50	-2.50	-4.00	4.50	0.00
2023-10-31	0.50	4.50	9.00	4.50	6.50	8.50	2.00	4.00	5.00	2.00	3.00	1.00	-3.00	-4.00	4.50	0.00
change	0.00	-1.00	-0.50	0.50	1.00	1.50	0.50	1.00	1.50	0.50	1.00	0.50	0.50	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
2023-11-01	-78.25	-76.25	-71.00	-69.50	-67.50	-66.75	-73.25	2023-11-01	6.75	10.25	3.50	2.50	-0.25	-2.75	-9.50	-9.25
2023-10-31	-79.50	-76.25	-72.00	-71.50	-70.50	-70.75	-77.50	2023-10-31	11.50	10.50	-1.00	2.75	0.50	-2.25	-9.25	-9.75
change	1.25	0.00	1.00	2.00	3.00	4.00	4.25	change	-4.75	-0.25	4.50	-0.25	-0.75	-0.50	-0.25	0.50

◎ 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	102.50	105.66	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.8	14.7	19.2	23.6	31.7	고/저평	-0.04	-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	18.1	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	03/11/23	03/11/23	03/11/23	03/11/23	03/11/23	03/11/23	03/11/23	03/11/23
	maturity	04/11/24	06/05/25	03/11/25	03/11/26	03/11/27	03/11/28	04/11/30	03/11/33
CCS	value	06/11/23	06/11/23	06/11/23	06/11/23	06/11/23	06/11/23	06/11/23	06/11/23
	maturity	06/11/24	06/05/25	06/11/25	06/11/26	08/11/27	06/11/28	06/11/30	07/11/33

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Night Duty

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