

Tradition Market Summary

03-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-02	3.9150	3.9650	3.9850	3.9800	3.9700	3.9525	3.9550	3.9475	3.9475	3.9500	3.9550	3.9625	3.9725	3.9975	3.9700	3.8775
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
change	-0.0100	-0.0275	-0.0425	-0.0575	-0.0725	-0.0875	-0.0950	-0.1075	-0.1125	-0.1125	-0.1125	-0.1150	-0.1150	-0.1150	-0.1150	-0.1150
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-02	3.3050	3.2650	3.2300	3.2150	3.2200	3.2550	3.2800	3.3050	3.3200	3.3350	3.3050	3.3000	3.2950	3.3400	3.2950	3.2950
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
change	-0.0250	-0.0250	-0.0150	-0.0350	-0.0600	-0.0750	-0.0750	-0.0750	-0.0700	-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
2023-11-02	102.75	106.62	3.729	3.910	3.845	3.980	4.058	4.056	4.160	4.050	3.83	2343.12	772.84	1,342.90	887.71	-2720
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
change	0.29	0.98	-0.384	-0.421	-0.619	-0.085	-0.098	-0.109	-0.125	-0.037	0.00	41.56	33.61	-14.40	-10.23	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
2023-11-02	4.996	4.791	4.641	4.661	4.800	7.3267	33,839.08	13,294.19	2023-11-02	25.600	12.500	-2.750	-10.300	-10.850	-18.750	-17.250
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
change	0.048	0.035	-0.013	-0.073	-0.123	-0.0077	564.50	232.72	change	34.150	54.650	-0.250	0.300	0.150	1.000	-7.800

◎ 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
2023-11-02	-0.50	-1.50	-3.25	-3.75	-1.00	-1.75	-1.50	-2.25	0.25	-0.50	-0.25	-0.75	-0.50	0.25	2.50	2.25
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
change	-1.50	-3.00	-4.50	-6.50	-1.50	-1.50	-2.25	-3.50	-0.75	-2.00	-2.50	-1.25	-1.75	-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
2023-11-02	-1.50	-1.00	2.50	3.50	6.00	8.50	2.50	5.00	8.00	2.50	5.50	3.00	-1.00	-4.00	4.50	0.00
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
change	-2.00	-4.50	-6.00	-1.50	-1.50	-1.50	0.00	0.00	1.50	0.00	1.50	1.50	1.50	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
2023-11-02	-75.50	-75.00	-69.75	-67.50	-64.25	-61.50	-67.75	2023-11-02	5.00	7.00	2.00	2.50	-0.25	-2.75	-9.50	-9.25
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
change	2.75	1.25	1.25	2.00	3.25	5.25	5.50	change	-1.75	-3.25	-1.50	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	102.72	106.72	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	0.03	-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	18.2	13.5	11.55	13.70	16.87				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	07/11/23	07/11/23	07/11/23	07/11/23	07/11/23	07/11/23	07/11/23	07/11/23
	maturity	07/11/24	07/05/25	07/11/25	09/11/26	08/11/27	07/11/28	07/11/30	07/11/33

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Night Duty

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