

Tradition Market Summary

06-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-03	3.9075	3.9525	3.9725	3.9600	3.9450	3.9225	3.9200	3.9075	3.9075	3.9050	3.9050	3.9125	3.9200	3.9450	3.9150	3.8150
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
change	-0.0075	-0.0125	-0.0125	-0.0200	-0.0250	-0.0300	-0.0350	-0.0400	-0.0400	-0.0450	-0.0500	-0.0500	-0.0525	-0.0525	-0.0550	-0.0625
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-03	3.2950	3.2550	3.2250	3.2100	3.2100	3.2500	3.2600	3.2800	3.2900	3.3100	3.2800	3.2750	3.2700	3.3150	3.2700	3.2700
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
change	-0.0100	-0.0100	-0.0050	-0.0050	-0.0100	-0.0050	-0.0200	-0.0250	-0.0300	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250	-0.0250
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
2023-11-03	102.87	107.20	3.719	3.905	3.925	3.945	4.010	4.015	4.100	3.992	3.83	2368.40	782.05	1,322.40	877.80	-2690
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
change	0.12	0.58	-0.010	-0.005	0.080	-0.035	-0.048	-0.041	-0.060	-0.058	0.00	25.28	9.21	-20.50	-9.91	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
2023-11-03	4.845	4.644	4.507	4.577	4.770	7.2908	34,061.32	13,478.28	2023-11-03	25.350	2.000	-2.250	-9.000	-10.750	-18.000	-17.700
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
change	-0.151	-0.147	-0.134	-0.084	-0.030	-0.0359	222.24	184.09	change	-0.250	-10.500	0.500	1.300	0.100	0.750	-0.450

◎ 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
2023-11-03	-1.25	-2.75	-5.00	-6.50	-1.50	-2.25	-2.50	-3.75	-0.25	-1.50	-1.75	-1.25	-1.50	-0.25	1.25	1.50
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
change	-0.75	-1.25	-1.75	-2.75	-0.50	-0.50	-1.00	-1.50	-0.50	-1.00	-1.50	-0.50	-1.00	-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
2023-11-03	-1.50	-1.50	2.50	4.00	5.00	7.00	1.00	3.00	6.00	2.00	5.00	3.00	-1.00	-4.00	4.50	0.00
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
change	0.00	-0.50	0.00	0.50	-1.00	-1.50	-1.50	-2.00	-2.00	-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
2023-11-03	-74.75	-73.50	-67.25	-66.00	-62.75	-59.50	-65.00	2023-11-03	4.50	6.50	2.00	2.50	-0.50	-3.00	-10.50	-10.00
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
change	0.75	1.50	2.50	1.50	1.50	2.00	2.75	change	-0.50	-0.50	0.00	0.00	-0.25	-0.25	-1.00	-0.75

◎ 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	102.86	107.23	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.6	31.9	고/저평	0.01	-0.03	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	16.1	21.6	12.3	16.5	13.5	18.2	13.5	11.56	13.72	16.93				

◎ Deal-slip DATE (not for ND IRS)

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

◎ 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

K.J Yoo