

Tradition Market Summary

07-Nov-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-06	3.8800	3.9175	3.9350	3.9025	3.8775	3.8450	3.8425	3.8325	3.8325	3.8350	3.8375	3.8475	3.8575	3.8825	3.8525	3.7525
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
change	-0.0275	-0.0350	-0.0375	-0.0575	-0.0675	-0.0775	-0.0775	-0.0750	-0.0750	-0.0700	-0.0675	-0.0650	-0.0625	-0.0625	-0.0625	-0.0625
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-11-06	3.2400	3.2000	3.1700	3.1500	3.1400	3.1800	3.1900	3.2100	3.2200	3.2400	3.2100	3.2050	3.2000	3.2450	3.2000	3.2000
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
change	-0.0550	-0.0550	-0.0550	-0.0600	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700	-0.0700
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
2023-11-06	103.06	107.58	3.700	3.863	3.875	3.880	3.946	3.952	4.056	3.964	3.83	2502.37	839.45	1,297.30	867.59	-2630
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
change	0.19	0.38	-0.019	-0.042	-0.050	-0.065	-0.064	-0.063	-0.044	-0.028	0.00	133.97	57.40	-25.10	-10.21	60

◎ 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
2023-11-06	4.941	4.730	4.593	4.647	4.815	7.2845	34,095.86	13,518.78	2023-11-06	23.500	0.250	-3.500	-10.350	-11.950	-19.850	-21.150
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
change	0.096	0.086	0.086	0.070	0.045	-0.0063	34.54	40.50	change	-1.850	-1.750	-1.250	-1.350	-1.200	-1.850	-3.450

◎ 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
2023-11-06	-3.25	-5.75	-9.00	-10.25	-2.50	-3.25	-3.50	-4.50	-0.25	-1.25	-1.00	-1.00	-0.75	0.25	2.50	2.25
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
change	-2.00	-3.00	-4.00	-3.75	-1.00	-1.00	-1.00	-0.75	0.00	0.25	0.75	0.25	0.75	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
2023-11-06	-2.00	-3.00	1.00	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
2023-11-03	-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
change	-0.50	-1.50	-1.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
2023-11-06	-76.50	-73.75	-66.50	-65.25	-62.25	-59.50	-65.75	2023-11-06	3.75	5.50	1.75	2.50	-0.50	-3.00	-10.50	-10.00
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
change	-1.75	-0.25	0.75	0.75	0.50	0.00	-0.75	change	-0.75	-1.00	-0.25	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	103.05	107.61	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.7	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	21.7	12.3	16.6	13.5	18.2	13.5	11.56	13.74	16.97				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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
CCS	value	09/11/23	09/11/23	09/11/23	09/11/23	09/11/23	09/11/23	09/11/23	09/11/23
	maturity	12/11/24	09/05/25	10/11/25	09/11/26	09/11/27	09/11/28	12/11/30	09/11/33

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Night Duty

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