

# Tradition Market Summary

07-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-04	3.8000	3.8250	3.8250	3.7950	3.7600	3.6875	3.6675	3.6500	3.6250	3.6400	3.6400	3.6400	3.6400	3.6425	3.6450	3.6025
2023-08-03	3.8225	3.8425	3.8350	3.8000	3.7550	3.6750	3.6500	3.6325	3.6250	3.6200	3.6200	3.6200	3.6275	3.6300	3.6275	3.5850
change	-0.0225	-0.0175	-0.0100	-0.0050	0.0050	0.0125	0.0175	0.0175	0.0000	0.0200	0.0200	0.0200	0.0125	0.0125	0.0175	0.0175
on/off (nd)																

  

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-04	-230	13.3750	3.0700	3.0350	3.0250	3.0350	3.0700	3.1250	3.1250	3.0950	3.0450	3.0400	3.0700	3.1150	3.0700	3.0700
2023-08-03	-210	13.3750	3.0750	3.0350	3.0200	3.0300	3.0650	3.1200	3.1200	3.0900	3.0400	3.0350	3.0650	3.1100	3.0650	3.0650
change	-20	0.0000	-0.0050	0.0000	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050	0.0050
on/off			4.5	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0

◎ 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
2023-08-04	103.45	109.00	3.598	3.743	3.765	3.737	3.779	3.775	3.874	3.800	3.72	2602.80	918.43	1,309.80	922.69	-2920
2023-08-03	103.52	109.15	3.598	3.735	3.747	3.715	3.760	3.760	3.860	3.770	3.73	2605.39	920.32	1,299.10	912.06	-2890
change	-0.07	-0.15	0.000	0.008	0.018	0.022	0.019	0.015	0.014	0.030	-0.01	-2.59	-1.89	10.70	10.63	-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
2023-08-04	4.768	4.450	4.139	4.042	3.203	7.1886	35,065.62	13,909.24	2023-08-04	22.700	-0.500	-4.950	-11.150	-12.500	-23.400	-19.750
2023-08-03	4.883	4.576	4.292	4.179	4.296	7.1777	35,215.89	13,959.72	2023-08-03	23.700	0.800	-4.000	-11.000	-12.750	-23.250	-18.500
change	-0.115	-0.126	-0.153	-0.137	-1.093	0.0109	-150.27	-50.48	change	-1.000	-1.300	-0.950	-0.150	0.250	-0.150	-1.250

◎ 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
2023-08-04	-3.00	-6.50	-13.75	-17.50	-3.50	-7.25	-9.25	-11.00	-2.00	-3.75	-4.75	-1.75	-2.75	-1.00	-1.00	0.00
2023-08-03	-3.50	-8.00	-16.00	-20.25	-4.50	-8.00	-10.50	-12.25	-2.50	-4.25	-5.50	-1.75	-3.00	-1.25	-0.50	0.75
change	0.50	1.50	2.25	2.75	1.00	0.75	1.25	1.25	0.50	0.50	0.75	0.00	0.25	0.25	-0.50	-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
2023-08-04	-3.50	-4.50	-3.50	1.00	4.50	10.00	3.50	9.00	6.00	5.50	2.50	-3.00	-5.50	-2.50	4.50	0.00
2023-08-03	-4.00	-5.50	-4.50	1.00	4.50	10.00	3.50	9.00	6.00	5.50	2.50	-3.00	-5.50	-2.50	4.50	0.00
change	0.50	1.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

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
2023-08-04	-75.50	-73.50	-65.25	-59.75	-52.50	-54.50	-57.00	2023-08-04	2.50	2.50	0.00	0.25	0.50	0.25	-3.75	-4.25
2023-08-03	-76.00	-73.50	-64.50	-58.50	-51.25	-53.00	-56.25	2023-08-03	2.00	1.25	-0.75	0.25	0.00	-0.25	-4.25	-4.25
change	0.50	0.00	-0.75	-1.25	-1.25	-1.50	-0.75	change	0.50	1.25	0.75	0.00	0.50	0.50	0.50	0.00

◎ Duration

								(vard)			2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.7	32.1	고/저평	103.46	109.04	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	21.8	12.3	16.6	13.5	18.3	13.6	11.60	13.79	17.02				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	08/08/23	08/08/23	08/08/23	08/08/23	08/08/23	08/08/23	08/08/23	08/08/23
	maturity	08/08/24	10/02/25	08/08/25	10/08/26	09/08/27	08/08/28	08/08/30	08/08/33
CCS	value	09/08/23	09/08/23	09/08/23	09/08/23	09/08/23	09/08/23	09/08/23	09/08/23
	maturity	09/08/24	10/02/25	11/08/25	10/08/26	09/08/27	09/08/28	09/08/30	09/08/33

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◎ Bloomberg : TRKW

Night Duty

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