

Tradition Market Summary

08-Aug-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-07	3.7850	3.8000	3.7900	3.7500	3.7050	3.6300	3.6000	3.5800	3.5775	3.5750	3.5750	3.5800	3.5800	3.5825	3.5850	3.5425
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
change	-0.0150	-0.0250	-0.0350	-0.0450	-0.0550	-0.0575	-0.0675	-0.0700	-0.0475	-0.0650	-0.0650	-0.0600	-0.0600	-0.0600	-0.0600	-0.0600
on/off (nd)																

CRS(SOFR)	1m fx	3s6s (1y)	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-08-07	-205	13.3750	3.0250	2.9900	2.9600	2.9800	3.0150	3.0650	3.0750	3.0650	3.0150	3.0100	3.0400	3.0850	3.0400	3.0400
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
change	25	0.0000	-0.0450	-0.0450	-0.0650	-0.0550	-0.0550	-0.0600	-0.0500	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300	-0.0300
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
2023-08-07	103.60	109.50	3.581	3.714	3.725	3.689	3.725	3.717	3.818	3.762	3.72	2580.71	898.22	1,306.20	920.48	-2930
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
change	0.15	0.50	-0.017	-0.029	-0.040	-0.048	-0.054	-0.058	-0.056	-0.038	0.00	-22.09	-20.21	-3.60	-2.21	-10

◎ 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
2023-08-07	4.777	4.465	4.170	4.097	4.272	7.2025	35,473.13	13,994.40	2023-08-07	20.900	-2.000	-5.900	-12.500	-13.700	-23.800	-21.950
2023-08-04	4.768	4.450	4.139	4.042	4.203	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
change	0.009	0.015	0.031	0.055	0.069	0.0139	407.51	85.16	change	-1.800	-1.500	-0.950	-1.350	-1.200	-0.400	-2.200

◎ 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
2023-08-07	-4.00	-8.50	-16.00	-21.00	-4.50	-7.50	-10.50	-12.50	-3.00	-5.00	-5.50	-2.00	-2.50	-0.50	0.00	0.50
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
change	-1.00	-2.00	-2.25	-3.50	-1.00	-0.25	-1.25	-1.50	-1.00	-1.25	-0.75	-0.25	0.25	0.50	1.00	0.50

◎ 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
2023-08-07	-3.50	-6.50	-4.50	2.00	5.50	10.50	3.50	8.50	8.50	5.00	5.00	0.00	-2.50	-2.50	4.50	0.00
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
change	0.00	-2.00	-1.00	1.00	1.00	0.50	0.00	-0.50	2.50	-0.50	2.50	3.00	3.00	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
2023-08-07	-76.50	-74.50	-65.00	-58.50	-51.50	-51.00	-54.00	2023-08-07	1.50	0.50	-1.00	0.25	0.50	0.25	-3.75	-4.25
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
change	-1.00	-1.00	0.25	1.25	1.00	3.50	3.00	change	-1.00	-2.00	-1.00	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	103.60	109.54	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	29.0	14.7	19.3	23.8	32.1	고/저평	0.00	-0.04	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	18.4	13.6	11.61	13.81	17.06				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	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	11/08/26	10/08/26	09/08/27	09/08/28	09/08/30	09/08/33
CCS	value	10/08/23	10/08/23	10/08/23	10/08/23	10/08/23	10/08/23	10/08/23	10/08/23
	maturity	12/08/24	10/02/25	11/08/26	10/08/26	10/08/27	10/08/28	12/08/30	10/08/33

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◎ Reuters : TRDS

◎ Reuters Page: TRADKRW1 / TRADKRW3(NDS) / TRADKRW4(SOFR)

◎ Bloomberg : TRKW

Night Duty

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